



PUBLIC NOTICE

Auction Results of Government of Mauritius Treasury Bills and Bank of Mauritius Bills

1 October 2021

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs700.0 million 364-Day GMTB-ISIN MU0GBLA14833

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| Settlement Date | 01/10/2021 |
| Total Amount of All Bids Received (Rs mn) | 1,860.0 |
| Total Number of Bids Received | 7 |
| Total Amount Allocated (Rs mn) | 700.0 |
| Total Number of Successful Bids | 1 |
| Lowest Price / Highest Yield Allocated (%) | 99.091/0.92 |
| Highest Price / Lowest Yield Allocated (%) | 99.091/0.92 |
| Worst Bid (Price/Yield-%) | 98.769/1.25 |
| Weighted Average (Price/Yield-%) | 99.091/0.92 |

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs1,500.0 million 91-Day BOM Bills-ISIN MU0BBLA14818

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|--|-------------|
| Settlement Date | 01/10/2021 |
| Total Amount of All Bids Received (Rs mn) | 1,700.0 |
| Total Number of Bids Received | 6 |
| Total Amount Allocated (Rs mn) | 1,500.0 |
| Total Number of Successful Bids | 4 |
| Lowest Price / Highest Yield Allocated (%) | 99.833/0.67 |
| Highest Price / Lowest Yield Allocated (%) | 99.851/0.60 |
| Worst Bid (Price/Yield-%) | 99.813/0.75 |
| Weighted Average (Price/Yield-%) | 99.843/0.63 |

182-Day BOM Bills-ISIN MU0BBLA14826

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|--|-------------|
| Settlement Date | 01/10/2021 |
| Total Amount of All Bids Received (Rs mn) | 2,650.0 |
| Total Number of Bids Received | 10 |
| Total Amount Allocated (Rs mn) | 2,650.0 |
| Total Number of Successful Bids | 10 |
| Lowest Price / Highest Yield Allocated (%) | 99.524/0.96 |
| Highest Price / Lowest Yield Allocated (%) | 99.578/0.85 |
| Worst Bid (Price/Yield-%) | 99.524/0.96 |
| Weighted Average (Price/Yield-%) | 99.558/0.89 |