



PUBLIC NOTICE

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

24 December 2021

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs1,000.0 million 364-Day GMTB-ISIN MU0GBLA15277

Settlement Date	24/12/2021
Total Amount of All Bids Received (Rs mn)	2,700.0
Total Number of Bids Received	10
Total Amount Allocated (Rs mn)	1,000.0
Total Number of Successful Bids	5
Lowest Price / Highest Yield Allocated (%)	99.228/0.78
Highest Price / Lowest Yield Allocated (%)	99.267/0.74
Worst Bid (Price/Yield-%)	98.915/1.10
Weighted Average (Price/Yield-%)	99.238/0.77

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs2,500.0 million 91-Day BOM Bills-ISIN MU0BBLA15252

Settlement Date	24/12/2021
Total Amount of All Bids Received (Rs mn)	3,825.0
Total Number of Bids Received	9
Total Amount Allocated (Rs mn)	3,675.0
Total Number of Successful Bids	8
Lowest Price / Highest Yield Allocated (%)	99.846/0.62
Highest Price / Lowest Yield Allocated (%)	99.858/0.57
Worst Bid (Price/Yield-%)	99.838/0.65
Weighted Average (Price/Yield-%)	99.851/0.60

182-Day BOM Bills-ISIN MU0BBLA15260

Settlement Date	24/12/2021
Total Amount of All Bids Received (Rs mn)	2,750.0
Total Number of Bids Received	9
Total Amount Allocated (Rs mn)	1,550.0
Total Number of Successful Bids	5
Lowest Price / Highest Yield Allocated (%)	99.662/0.68
Highest Price / Lowest Yield Allocated (%)	99.682/0.64
Worst Bid (Price/Yield-%)	99.603/0.80
Weighted Average (Price/Yield-%)	99.667/0.67