

Auction Results of Government of Mauritius Treasury Bills

19 June 2020

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs3,000.0 million

182-Day GMTB - ISIN: MU0GBLA12274

| Settlement Date | 19/06/2020 |
|--|-------------|
| Total Amount of All Bids Received (Rs mn) | 5,500.0 |
| Total Number of Bids Received | 12 |
| Total Amount Allocated (Rs mn) | 3,700.0 |
| Total Number of Successful Bids | 6 |
| Lowest Price / Highest Yield Allocated (%) | 99.514/0.98 |
| Highest Price / Lowest Yield Allocated (%) | 99.603/0.80 |
| Worst Bid (Price/Yield-%) | 99.061/1.90 |
| Weighted Average (Price/Yield-%) | 99.553/0.90 |

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