

Auction Results of Government of Mauritius Treasury Bills

26 June 2020

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs3,500.0 million

364-Day GMTB - ISIN: MU0GBLA12290

Settlement Date	26/06/2020
Total Amount of All Bids Received (Rs mn)	8,450.0
Total Number of Bids Received	12
Total Amount Allocated (Rs mn)	1,900.0
Total Number of Successful Bids	5
Lowest Price / Highest Yield Allocated (%)	98.866/1.15
Highest Price / Lowest Yield Allocated (%)	99.081/0.93
Worst Bid (Price/Yield-%)	97.901/2.15
Weighted Average (Price/Yield-%)	98.973/1.04

BANK OF MAURITIUS Sir William Newton Street, Port Louis, Mauritius

Telephone: +230 202 3800 Email: communications@bom.mu Website: www.bom.mu