



PUBLIC NOTICE

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

06 December 2019

Auction Results Government of Mauritius Treasury Bills for a tender amount of Rs900.0 million

182-Day GMTB-ISIN MU0GBLA10815

Settlement Date	06/12/2019
Total Amount of All Bids Received (Rs mn)	2,100.0
Total Number of Bids Received	10
Total Amount Allocated (Rs mn)	250.0
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	98.512/3.03
Highest Price / Lowest Yield Allocated (%)	98.512/3.03
Worst Bid (Price/Yield-%)	98.444/3.17
Weighted Average (Price/Yield-%)	98.512/3.03

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs3,900.0 million

91-Day BOM Bills-ISIN MU0BBLA10808

Settlement Date	06/12/2019
Total Amount of All Bids Received (Rs mn)	2,800.0
Total Number of Bids Received	11
Total Amount Allocated (Rs mn)	1,516.7
Total Number of Successful Bids	8
Lowest Price / Highest Yield Allocated (%)	99.258/3.00
Highest Price / Lowest Yield Allocated (%)	99.282/2.90
Worst Bid (Price/Yield-%)	99.243/3.06
Weighted Average (Price/Yield-%)	99.265/2.97

364-Day BOM Bills-ISIN MU0BBLA10824

Settlement Date	06/12/2019
Total Amount of All Bids Received (Rs mn)	4,400.0
Total Number of Bids Received	11
Total Amount Allocated (Rs mn)	2,383.3
Total Number of Successful Bids	7
Lowest Price / Highest Yield Allocated (%)	96.870/3.24
Highest Price / Lowest Yield Allocated (%)	96.964/3.14
Worst Bid (Price/Yield-%)	96.823/3.29
Weighted Average (Price/Yield-%)	96.898/3.21