



PUBLIC NOTICE

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

06 March 2020

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs900.0 million 182-Day GMTB-ISIN MU0GBLA11771

Settlement Date	06/03/2020
Total Amount of All Bids Received (Rs mn)	2,270.0
Total Number of Bids Received	5
Total Amount Allocated (Rs mn)	900.0
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	99.096/1.83
Highest Price / Lowest Yield Allocated (%)	99.096/1.83
Worst Bid (Price/Yield-%)	98.856/2.32
Weighted Average (Price/Yield-%)	99.096/1.83

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs2,000.0 million 91-Day BOM Bills-ISIN MU0BBLA11764

Settlement Date	06/03/2020
Total Amount of All Bids Received (Rs mn)	1,200.0
Total Number of Bids Received	3
Total Amount Allocated (Rs mn)	436.4
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	99.580/1.69
Highest Price / Lowest Yield Allocated (%)	99.580/1.69
Worst Bid (Price/Yield-%)	99.457/2.19
Weighted Average (Price/Yield-%)	99.580/1.69

364-Day BOM Bills-ISIN MU0BBLA11780

Settlement Date	06/03/2020
Total Amount of All Bids Received (Rs mn)	4,300.0
Total Number of Bids Received	7
Total Amount Allocated (Rs mn)	1,563.6
Total Number of Successful Bids	4
Lowest Price / Highest Yield Allocated (%)	97.805/2.25
Highest Price / Lowest Yield Allocated (%)	98.064/1.98
Worst Bid (Price/Yield-%)	97.596/2.47
Weighted Average (Price/Yield-%)	97.997/2.05