



PUBLIC NOTICE

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

07 February 2020

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs700.0 million 182-Day GMTB-ISIN MU0GBLA11532

Settlement Date	07/02/2020
Total Amount of All Bids Received (Rs mn)	1,900.0
Total Number of Bids Received	7
Total Amount Allocated (Rs mn)	700.0
Total Number of Successful Bids	2
Lowest Price / Highest Yield Allocated (%)	98.798/2.44
Highest Price / Lowest Yield Allocated (%)	98.808/2.42
Worst Bid (Price/Yield-%)	98.609/2.83
Weighted Average (Price/Yield-%)	98.803/2.43

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs1,200.0 million 91-Day BOM Bills-ISIN MU0BBLA11525

Settlement Date	07/02/2020
Total Amount of All Bids Received (Rs mn)	2,100.0
Total Number of Bids Received	7
Total Amount Allocated (Rs mn)	700.0
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	99.454/2.20
Highest Price / Lowest Yield Allocated (%)	99.454/2.20
Worst Bid (Price/Yield-%)	99.344/2.65
Weighted Average (Price/Yield-%)	99.454/2.20

364-Day BOM Bills-ISIN MU0BBLA11541

Settlement Date	07/02/2020
Total Amount of All Bids Received (Rs mn)	1,500.0
Total Number of Bids Received	7
Total Amount Allocated (Rs mn)	500.0
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	97.520/2.55
Highest Price / Lowest Yield Allocated (%)	97.520/2.55
Worst Bid (Price/Yield-%)	97.114/2.98
Weighted Average (Price/Yield-%)	97.520/2.55