



PUBLIC NOTICE

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

14 February 2020

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs700.0 million 364-Day GMTB-ISIN MU0GBLA11607

Settlement Date	14/02/2020
Total Amount of All Bids Received (Rs mn)	1,760.0
Total Number of Bids Received	5
Total Amount Allocated (Rs mn)	700.0
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	97.615/2.45
Highest Price / Lowest Yield Allocated (%)	97.615/2.45
Worst Bid (Price/Yield-%)	97.359/2.72
Weighted Average (Price/Yield-%)	97.615/2.45

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs3,800.0 million 91-Day BOM Bills-ISIN MU0BBLA11582

Settlement Date	14/02/2020
Total Amount of All Bids Received (Rs mn)	4,200.0
Total Number of Bids Received	11
Total Amount Allocated (Rs mn)	1,868.9
Total Number of Successful Bids	4
Lowest Price / Highest Yield Allocated (%)	99.430/2.30
Highest Price / Lowest Yield Allocated (%)	99.467/2.15
Worst Bid (Price/Yield-%)	99.388/2.47
Weighted Average (Price/Yield-%)	99.462/2.17

182-Day BOM Bills-ISIN MU0BBLA11590

Settlement Date	14/02/2020
Total Amount of All Bids Received (Rs mn)	4,340.0
Total Number of Bids Received	11
Total Amount Allocated (Rs mn)	1,931.1
Total Number of Successful Bids	3
Lowest Price / Highest Yield Allocated (%)	98.832/2.37
Highest Price / Lowest Yield Allocated (%)	98.842/2.35
Worst Bid (Price/Yield-%)	98.696/2.65
Weighted Average (Price/Yield-%)	98.837/2.36