



PUBLIC NOTICE

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

20 March 2020

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs700.0 million 182-Day GMTB-ISIN MU0GBLA11920

Settlement Date	20/03/2020
Total Amount of All Bids Received (Rs mn)	1,810.0
Total Number of Bids Received	6
Total Amount Allocated (Rs mn)	700.0
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	99.312/1.39
Highest Price / Lowest Yield Allocated (%)	99.312/1.39
Worst Bid (Price/Yield-%)	99.013/2.00
Weighted Average (Price/Yield-%)	99.312/1.39

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs3,000.0 million 91-Day BOM Bills-ISIN MU0BBLA11913

Settlement Date	20/03/2020
Total Amount of All Bids Received (Rs mn)	3,800.0
Total Number of Bids Received	8
Total Amount Allocated (Rs mn)	1,500.0
Total Number of Successful Bids	3
Lowest Price / Highest Yield Allocated (%)	99.667/1.34
Highest Price / Lowest Yield Allocated (%)	99.689/1.25
Worst Bid (Price/Yield-%)	99.516/1.95
Weighted Average (Price/Yield-%)	99.670/1.33

364-Day BOM Bills-ISIN MU0BBLA11939

Settlement Date	20/03/2020
Total Amount of All Bids Received (Rs mn)	3,800.0
Total Number of Bids Received	7
Total Amount Allocated (Rs mn)	1,500.0
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	98.584/1.44
Highest Price / Lowest Yield Allocated (%)	98.584/1.44
Worst Bid (Price/Yield-%)	98.044/2.00
Weighted Average (Price/Yield-%)	98.584/1.44