



PUBLIC NOTICE

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

22 November 2019

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

364-Day GMTB-ISIN MU0GBLA10633

Settlement Date	22/11/2019
Total Amount of All Bids Received (Rs mn)	2,100.0
Total Number of Bids Received	9
Total Amount Allocated (Rs mn)	900.0
Total Number of Successful Bids	4
Lowest Price / Highest Yield Allocated (%)	97.086/3.01
Highest Price / Lowest Yield Allocated (%)	97.114/2.98
Worst Bid (Price/Yield-%)	96.674/3.45
Weighted Average (Price/Yield-%)	97.105/2.99

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs2,600.0 million

91-Day BOM Bills-ISIN MU0BBLA10618

Settlement Date	22/11/2019
Total Amount of All Bids Received (Rs mn)	1,800.0
Total Number of Bids Received	10
Total Amount Allocated (Rs mn)	975.0
Total Number of Successful Bids	3
Lowest Price / Highest Yield Allocated (%)	99.324/2.73
Highest Price / Lowest Yield Allocated (%)	99.334/2.69
Worst Bid (Price/Yield-%)	99.233/3.10
Weighted Average (Price/Yield-%)	99.329/2.71

182-Day BOM Bills-ISIN MU0BBLA10626

Settlement Date	22/11/2019
Total Amount of All Bids Received (Rs mn)	3,000.0
Total Number of Bids Received	11
Total Amount Allocated (Rs mn)	1,625.0
Total Number of Successful Bids	5
Lowest Price / Highest Yield Allocated (%)	98.579/2.89
Highest Price / Lowest Yield Allocated (%)	98.604/2.84
Worst Bid (Price/Yield-%)	98.381/3.30
Weighted Average (Price/Yield-%)	98.594/2.86