



PUBLIC NOTICE

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

24 January 2020

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs600.0 million 364-Day GMTB-ISIN MU0GBLA11383

Settlement Date	24/01/2020
Total Amount of All Bids Received (Rs mn)	2,000.0
Total Number of Bids Received	7
Total Amount Allocated (Rs mn)	600.0
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	97.910/2.14
Highest Price / Lowest Yield Allocated (%)	97.910/2.14
Worst Bid (Price/Yield-%)	97.378/2.70
Weighted Average (Price/Yield-%)	97.910/2.14

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs3,300.0 million 91-Day BOM Bills-ISIN MU0BBLA11368

Settlement Date	24/01/2020
Total Amount of All Bids Received (Rs mn)	4,300.0
Total Number of Bids Received	8
Total Amount Allocated (Rs mn)	1,669.4
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	99.541/1.85
Highest Price / Lowest Yield Allocated (%)	99.541/1.85
Worst Bid (Price/Yield-%)	99.405/2.40
Weighted Average (Price/Yield-%)	99.541/1.85

182-Day BOM Bills-ISIN MU0BBLA11376

Settlement Date	24/01/2020
Total Amount of All Bids Received (Rs mn)	4,200.0
Total Number of Bids Received	8
Total Amount Allocated (Rs mn)	1,630.6
Total Number of Successful Bids	2
Lowest Price / Highest Yield Allocated (%)	98.949/2.13
Highest Price / Lowest Yield Allocated (%)	99.037/1.95
Worst Bid (Price/Yield-%)	98.779/2.48
Weighted Average (Price/Yield-%)	99.037/1.95