



PUBLIC NOTICE

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

28 February 2020

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs700.0 million 364-Day GMTB-ISIN MU0GBLA11714

Settlement Date	28/02/2020
Total Amount of All Bids Received (Rs mn)	2,300.0
Total Number of Bids Received	6
Total Amount Allocated (Rs mn)	700.0
Total Number of Successful Bids	2
Lowest Price / Highest Yield Allocated (%)	97.767/2.29
Highest Price / Lowest Yield Allocated (%)	97.767/2.29
Worst Bid (Price/Yield-%)	97.387/2.69
Weighted Average (Price/Yield-%)	97.767/2.29

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs5,000.0 million 91-Day BOM Bills-ISIN MU0BBLA11699

Settlement Date	28/02/2020
Total Amount of All Bids Received (Rs mn)	6,300.0
Total Number of Bids Received	10
Total Amount Allocated (Rs mn)	2,540.3
Total Number of Successful Bids	4
Lowest Price / Highest Yield Allocated (%)	99.489/2.06
Highest Price / Lowest Yield Allocated (%)	99.516/1.95
Worst Bid (Price/Yield-%)	99.413/2.37
Weighted Average (Price/Yield-%)	99.509/1.98

182-Day BOM Bills-ISIN MU0BBLA11707

Settlement Date	28/02/2020
Total Amount of All Bids Received (Rs mn)	6,100.0
Total Number of Bids Received	9
Total Amount Allocated (Rs mn)	2,459.7
Total Number of Successful Bids	3
Lowest Price / Highest Yield Allocated (%)	98.983/2.06
Highest Price / Lowest Yield Allocated (%)	98.993/2.04
Worst Bid (Price/Yield-%)	98.735/2.57
Weighted Average (Price/Yield-%)	98.988/2.05