



PUBLIC NOTICE

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

29 November 2019

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

364-Day GMTB-ISIN MU0GBLA10732

Settlement Date	29/11/2019
Total Amount of All Bids Received (Rs mn)	2,300.0
Total Number of Bids Received	9
Total Amount Allocated (Rs mn)	1,400.0
Total Number of Successful Bids	5
Lowest Price / Highest Yield Allocated (%)	96.964/3.14
Highest Price / Lowest Yield Allocated (%)	97.001/3.10
Worst Bid (Price/Yield-%)	96.674/3.45
Weighted Average (Price/Yield-%)	96.982/3.12

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs4,000.0 million

91-Day BOM Bills-ISIN MU0BBLA10717

Settlement Date	29/11/2019
Total Amount of All Bids Received (Rs mn)	3,300.0
Total Number of Bids Received	12
Total Amount Allocated (Rs mn)	1,736.8
Total Number of Successful Bids	6
Lowest Price / Highest Yield Allocated (%)	99.287/2.88
Highest Price / Lowest Yield Allocated (%)	99.312/2.78
Worst Bid (Price/Yield-%)	99.233/3.10
Weighted Average (Price/Yield-%)	99.292/2.86

182-Day BOM Bills-ISIN MU0BBLA10725

Settlement Date	29/11/2019
Total Amount of All Bids Received (Rs mn)	4,300.0
Total Number of Bids Received	12
Total Amount Allocated (Rs mn)	2,263.2
Total Number of Successful Bids	4
Lowest Price / Highest Yield Allocated (%)	98.516/3.02
Highest Price / Lowest Yield Allocated (%)	98.541/2.97
Worst Bid (Price/Yield-%)	98.405/3.25
Weighted Average (Price/Yield-%)	98.521/3.01