



PUBLIC NOTICE

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

31 January 2020

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs600.0 million 364-Day GMTB-ISIN MU0GBLA11474

Settlement Date	31/01/2020
Total Amount of All Bids Received (Rs mn)	1,300.0
Total Number of Bids Received	7
Total Amount Allocated (Rs mn)	600.0
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	97.425/2.65
Highest Price / Lowest Yield Allocated (%)	97.425/2.65
Worst Bid (Price/Yield-%)	97.114/2.98
Weighted Average (Price/Yield-%)	97.425/2.65

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs4,500.0 million 91-Day BOM Bills-ISIN MU0BBLA11459

Settlement Date	31/01/2020
Total Amount of All Bids Received (Rs mn)	7,700.0
Total Number of Bids Received	10
Total Amount Allocated (Rs mn)	3,039.5
Total Number of Successful Bids	9
Lowest Price / Highest Yield Allocated (%)	99.351/2.62
Highest Price / Lowest Yield Allocated (%)	99.454/2.20
Worst Bid (Price/Yield-%)	99.319/2.75
Weighted Average (Price/Yield-%)	99.422/2.33

182-Day BOM Bills-ISIN MU0BBLA11467

Settlement Date	31/01/2020
Total Amount of All Bids Received (Rs mn)	3,700.0
Total Number of Bids Received	9
Total Amount Allocated (Rs mn)	1,460.5
Total Number of Successful Bids	2
Lowest Price / Highest Yield Allocated (%)	98.764/2.51
Highest Price / Lowest Yield Allocated (%)	98.769/2.50
Worst Bid (Price/Yield-%)	98.613/2.82
Weighted Average (Price/Yield-%)	98.769/2.50