



PUBLIC NOTICE

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

18 March 2022

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs800.0 million 182-Day GMTB-ISIN MU0GBLA15681

Settlement Date	18/03/2022
Total Amount of All Bids Received (Rs mn)	1,600.0
Total Number of Bids Received	7
Total Amount Allocated (Rs mn)	800.0
Total Number of Successful Bids	3
Lowest Price / Highest Yield Allocated (%)	99.578/0.85
Highest Price / Lowest Yield Allocated (%)	99.603/0.80
Worst Bid (Price/Yield-%)	99.489/1.03
Weighted Average (Price/Yield-%)	99.588/0.83

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs2,500.0 million 91-Day BOM Bills-ISIN MU0BBLA15674

Settlement Date	18/03/2022
Total Amount of All Bids Received (Rs mn)	4,250.0
Total Number of Bids Received	9
Total Amount Allocated (Rs mn)	4,000.0
Total Number of Successful Bids	8
Lowest Price / Highest Yield Allocated (%)	99.791/0.84
Highest Price / Lowest Yield Allocated (%)	99.826/0.70
Worst Bid (Price/Yield-%)	99.779/0.89
Weighted Average (Price/Yield-%)	99.813/0.75

364-Day BOM Bills-ISIN MU0BBLA15690

Settlement Date	18/03/2022
Total Amount of All Bids Received (Rs mn)	850.0
Total Number of Bids Received	6
Total Amount Allocated (Rs mn)	250.0
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	99.110/0.90
Highest Price / Lowest Yield Allocated (%)	99.110/0.90
Worst Bid (Price/Yield-%)	98.769/1.25
Weighted Average (Price/Yield-%)	99.110/0.90