



PUBLIC NOTICE

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

14 January 2022

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs700.0 million 364-Day GMTB-ISIN MU0GBLA15400

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| Settlement Date | 14/01/2022 |
| Total Amount of All Bids Received (Rs mn) | 1,700.0 |
| Total Number of Bids Received | 7 |
| Total Amount Allocated (Rs mn) | 700.0 |
| Total Number of Successful Bids | 4 |
| Lowest Price / Highest Yield Allocated (%) | 99.189/0.82 |
| Highest Price / Lowest Yield Allocated (%) | 99.248/0.76 |
| Worst Bid (Price/Yield-%) | 99.013/1.00 |
| Weighted Average (Price/Yield-%) | 99.218/0.79 |

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs1,500.0 million 91-Day BOM Bills-ISIN MU0BBLA15385

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|--|-------------|
| Settlement Date | 14/01/2022 |
| Total Amount of All Bids Received (Rs mn) | 2,700.0 |
| Total Number of Bids Received | 7 |
| Total Amount Allocated (Rs mn) | 900.0 |
| Total Number of Successful Bids | 2 |
| Lowest Price / Highest Yield Allocated (%) | 99.851/0.60 |
| Highest Price / Lowest Yield Allocated (%) | 99.851/0.60 |
| Worst Bid (Price/Yield-%) | 99.828/0.69 |
| Weighted Average (Price/Yield-%) | 99.851/0.60 |

182-Day BOM Bills-ISIN MU0BBLA15393

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|--|-------------|
| Settlement Date | 14/01/2022 |
| Total Amount of All Bids Received (Rs mn) | 1,800.0 |
| Total Number of Bids Received | 6 |
| Total Amount Allocated (Rs mn) | 600.0 |
| Total Number of Successful Bids | 4 |
| Lowest Price / Highest Yield Allocated (%) | 99.642/0.72 |
| Highest Price / Lowest Yield Allocated (%) | 99.667/0.67 |
| Worst Bid (Price/Yield-%) | 99.553/0.90 |
| Weighted Average (Price/Yield-%) | 99.647/0.71 |