



PUBLIC NOTICE

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

25 March 2022

Auction Results of Government of Mauritius Treasury Bills for a tender amount of Rs800.0 million 364-Day GMTB-ISIN MU0GBLA15731

Settlement Date	25/03/2022
Total Amount of All Bids Received (Rs mn)	1,700.0
Total Number of Bids Received	7
Total Amount Allocated (Rs mn)	800.0
Total Number of Successful Bids	3
Lowest Price / Highest Yield Allocated (%)	99.101/0.91
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

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs1,500.0 million 91-Day BOM Bills-ISIN MU0BBLA15716

Settlement Date	25/03/2022
Total Amount of All Bids Received (Rs mn)	4,000.0
Total Number of Bids Received	9
Total Amount Allocated (Rs mn)	2,200.0
Total Number of Successful Bids	3
Lowest Price / Highest Yield Allocated (%)	99.813/0.75
Highest Price / Lowest Yield Allocated (%)	99.818/0.73
Worst Bid (Price/Yield-%)	99.779/0.89
Weighted Average (Price/Yield-%)	99.813/0.75

182-Day BOM Bills-ISIN MU0BBLA15724

Settlement Date	25/03/2022
Total Amount of All Bids Received (Rs mn)	800.0
Total Number of Bids Received	5
Total Amount Allocated (Rs mn)	300.0
Total Number of Successful Bids	2
Lowest Price / Highest Yield Allocated (%)	99.583/0.84
Highest Price / Lowest Yield Allocated (%)	99.598/0.81
Worst Bid (Price/Yield-%)	99.454/1.10
Weighted Average (Price/Yield-%)	99.593/0.82