

Auction Results of Government of Mauritius Treasury Bills

16 November 2023

Auction Results of 91-Day Government of Mauritius Treasury Bills for a tender amount of Rs1,000.0 million

91-Day GMTB-ISIN MU0GBLA18685

| 16/11/2023 |
|-------------|
| 1,900.0 |
| 8 |
| 1,000.0 |
| 4 |
| 99.013/4.00 |
| 99.030/3.93 |
| 98.988/4.10 |
| 99.022/3.96 |
| |

Auction Results of 182-Day Government of Mauritius Treasury Bills for a tender amount of Rs1,000.0 million

182-Day GMTB-ISIN MU0GBLA18693

| Settlement Date | 16/11/2023 |
|--|-------------|
| Total Amount of All Bids Received (Rs mn) | 1,900.0 |
| Total Number of Bids Received | 10 |
| Total Amount Allocated (Rs mn) | 1,300.0 |
| Total Number of Successful Bids | 6 |
| Lowest Price / Highest Yield Allocated (%) | 97.997/4.10 |
| Highest Price / Lowest Yield Allocated (%) | 98.044/4.00 |
| Worst Bid (Price/Yield-%) | 97.901/4.30 |
| Weighted Average (Price/Yield-%) | 98.006/4.08 |