

Auction Results of Bank of Mauritius Bills

5 March 2021

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs2,500.0 million

91-Day BOM Bills-ISIN MU0BBLA13356

Settlement Date	05/03/2021
Total Amount of All Bids Received (Rs mn)	2,600.0
Total Number of Bids Received	7
Total Amount Allocated (Rs mn)	600.0
Total Number of Successful Bids	2
Lowest Price / Highest Yield Allocated (%)	99.950/0.20
Highest Price / Lowest Yield Allocated (%)	99.965/0.14
Worst Bid (Price/Yield-%)	99.851/0.60
Weighted Average (Price/Yield-%)	99.963/0.15

182-Day BOM Bills-ISIN MU0BBLA13364

Settlement Date	05/03/2021
Total Amount of All Bids Received(Rs mn)	4,300.0
Total Number of Bids Received	8
Total Amount Allocated(Rs mn)	1,900.0
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	99.875/0.25
Highest Price / Lowest Yield Allocated (%)	99.875/0.25
Worst Bid (Price/Yield-%)	99.578/0.85
Weighted Average (Price/Yield-%)	99.875/0.25

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