

Results of Auction Bank of Mauritius Bills

07 December 2018

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs2,000.0 million

91-Day BOM Bills-ISIN MU0BBLA07606

Settlement Date	07/12/2018
Total Amount of All Bids Received (Rs mn)	1,400.0
Total Number of Bids Received	9
Total Amount Allocated (Rs mn)	848.5
Total Number of Successful Bids	5
Lowest Price / Highest Yield Allocated (%)	99.157/3.41
Highest Price / Lowest Yield Allocated (%)	99.174/3.34
Weighted Average (Price/Yield-%)	99.167/3.37

182-Day BOM Bills-ISIN MU0BBLA07614

Settlement Date	07/12/2018
Total Amount of All Bids Received (Rs mn)	1,000.0
Total Number of Bids Received	7
Total Amount Allocated (Rs mn)	606.1
Total Number of Successful Bids	5
Lowest Price / Highest Yield Allocated (%)	98.261/3.55
Highest Price / Lowest Yield Allocated (%)	98.280/3.51
Weighted Average (Price/Yield-%)	98.270/3.53

364-Day BOM Bills-ISIN MU0BBLA07622

Settlement Date	07/12/2018
Total Amount of All Bids Received(Rs mn)	900.0
Total Number of Bids Received	7
Total Amount Allocated(Rs mn)	545.4
Total Number of Successful Bids	4
Lowest Price / Highest Yield Allocated (%)	96.460/3.68
Highest Price / Lowest Yield Allocated (%)	96.497/3.64
Weighted Average (Price/Yield-%)	96.488/3.65

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