



PUBLIC NOTICE

Auction Results of Bank of Mauritius Bills

20 December 2019

Tender amount : Rs3,500.0 million

Amount Allocated: Rs3,500.0 million

91-Day BOM Bills-ISIN MU0BBLA10980

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|--|-------------|
| Settlement Date | 20/12/2019 |
| Total Amount of All Bids Received (Rs mn) | 3,900.0 |
| Total Number of Bids Received | 8 |
| Total Amount Allocated (Rs mn) | 1,436.9 |
| Total Number of Successful Bids | 1 |
| Lowest Price / Highest Yield Allocated (%) | 99.509/1.98 |
| Highest Price / Lowest Yield Allocated (%) | 99.509/1.98 |
| Worst Bid (Price/Yield-%) | 99.297/2.84 |
| Weighted Average (Price/Yield-%) | 99.509/1.98 |

182-Day BOM Bills-ISIN MU0BBLA10998

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|--|-------------|
| Settlement Date | 20/12/2019 |
| Total Amount of All Bids Received (Rs mn) | 2,900.0 |
| Total Number of Bids Received | 7 |
| Total Amount Allocated (Rs mn) | 1,068.4 |
| Total Number of Successful Bids | 2 |
| Lowest Price / Highest Yield Allocated (%) | 98.696/2.65 |
| Highest Price / Lowest Yield Allocated (%) | 98.939/2.15 |
| Worst Bid (Price/Yield-%) | 98.502/3.05 |
| Weighted Average (Price/Yield-%) | 98.925/2.18 |

364-Day BOM Bills-ISIN MU0BBLA11004

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|--|-------------|
| Settlement Date | 20/12/2019 |
| Total Amount of All Bids Received (Rs mn) | 2,700.0 |
| Total Number of Bids Received | 7 |
| Total Amount Allocated (Rs mn) | 994.7 |
| Total Number of Successful Bids | 3 |
| Lowest Price / Highest Yield Allocated (%) | 97.255/2.83 |
| Highest Price / Lowest Yield Allocated (%) | 97.767/2.29 |
| Worst Bid (Price/Yield-%) | 96.964/3.14 |
| Weighted Average (Price/Yield-%) | 97.624/2.44 |