

Auction Results of Bank of Mauritius Bills

21 June 2019

Auction Results of Bank of Mauritius Bills for a tender amount of Rs4,000.0 million

91-Day BOM Bills-ISIN MU0BBLA08711

Settlement Date	21/06/2019
Total Amount of All Bids Received (Rs mn)	1,400.0
Total Number of Bids Received	10
Total Amount Allocated (Rs mn)	1,302.3
Total Number of Successful Bids	10
Lowest Price / Highest Yield Allocated (%)	99.221/3.15
Highest Price / Lowest Yield Allocated (%)	99.297/2.84
Weighted Average (Price/Yield-%)	99.260/2.99

182-Day BOM Bills-ISIN MU0BBLA08729

Settlement Date	21/06/2019
Total Amount of All Bids Received (Rs mn)	1,600.0
Total Number of Bids Received	8
Total Amount Allocated (Rs mn)	1,488.4
Total Number of Successful Bids	7
Lowest Price / Highest Yield Allocated (%)	98.381/3.30
Highest Price / Lowest Yield Allocated (%)	98.458/3.14
Weighted Average (Price/Yield-%)	98.420/3.22

364-Day BOM Bills-ISIN MU0BBLA08737

Settlement Date	21/06/2019
Total Amount of All Bids Received(Rs mn)	1,300.0
Total Number of Bids Received	8
Total Amount Allocated(Rs mn)	1,209.3
Total Number of Successful Bids	8
Lowest Price / Highest Yield Allocated (%)	96.497/3.64
Highest Price / Lowest Yield Allocated (%)	96.907/3.20
Weighted Average (Price/Yield-%)	96.730/3.39

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