

Auction Results of the Government of Mauritius Treasury Bills and Bank of Mauritius Bills

19 July 2019

Auction Results Government of Mauritius Treasury Bills for a tender amount of Rs700.0 million

364-Day GMTB-ISIN MU0GBLA09056

| Settlement Date | 19/07/2019 |
|--|-------------|
| Total Amount of All Bids Received (Rs mn) | 1,550.0 |
| Total Number of Bids Received | 6 |
| Total Amount Allocated (Rs mn) | 700.0 |
| Total Number of Successful Bids | 2 |
| Lowest Price / Highest Yield Allocated (%) | 96.777/3.34 |
| Highest Price / Lowest Yield Allocated (%) | 96.777/3.34 |
| Weighted Average (Price/Yield-%) | 96.777/3.34 |

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

91-Day BOM Bills-ISIN MU0BBLA09032

| Settlement Date | 19/07/2019 |
|--|-------------|
| Total Amount of All Bids Received (Rs mn) | 2,000.0 |
| Total Number of Bids Received | 7 |
| Total Amount Allocated (Rs mn) | 1,162.8 |
| Total Number of Successful Bids | 3 |
| Lowest Price / Highest Yield Allocated (%) | 99.253/3.02 |
| Highest Price / Lowest Yield Allocated (%) | 99.258/3.00 |
| Weighted Average (Price/Yield-%) | 99.255/3.01 |

182-Day BOM Bills-ISIN MU0BBLA09040

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|--|--|
| Settlement Date | 19/07/2019 |
| Total Amount of All Bids Received(Rs mn) | 2,300.0 |
| Total Number of Bids Received | 6 |
| Total Amount Allocated(Rs mn) | 1,337.2 |
| Total Number of Successful Bids | 3 |
| Lowest Price / Highest Yield Allocated (%) | 98.434/3.19 |
| Highest Price / Lowest Yield Allocated (%) | 98.439/3.18 |
| Weighted Average (Price/Yield-%) | 98.434/3.19 |
| Total Amount Allocated(Rs mn) Total Number of Successful Bids Lowest Price / Highest Yield Allocated (%) Highest Price / Lowest Yield Allocated (%) | 1,337.2 3 98.434/3.19 98.439/3.18 |