

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

31 May 2019

Auction Results Government of Mauritius Treasury Bills for a tender amount of Rs900.0 million

364-Day GMTB-ISIN MU0GBLA08470

Settlement Date	31/05/2019
Total Amount of All Bids Received (Rs mn)	2,470.0
Total Number of Bids Received	6
Total Amount Allocated (Rs mn)	900.0
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	97.435/2.64
Highest Price / Lowest Yield Allocated (%)	97.435/2.64
Weighted Average (Price/Yield-%)	97.435/2.64

Auction Results of Bank of Mauritius Bills for an aggregate nominal amount of Rs4,000.0 million

91-Day BOM Bills-ISIN MU0BBLA08455

Settlement Date	31/05/2019
Total Amount of All Bids Received (Rs mn)	4,200.0
Total Number of Bids Received	6
Total Amount Allocated (Rs mn)	2,024.1
Total Number of Successful Bids	2
Lowest Price / Highest Yield Allocated (%)	99.420/2.34
Highest Price / Lowest Yield Allocated (%)	99.469/2.14
Weighted Average (Price/Yield-%)	99.469/2.14

182-Day BOM Bills-ISIN MU0BBLA08463

Settlement Date	31/05/2019
Total Amount of All Bids Received(Rs mn)	4,100.0
Total Number of Bids Received	6
Total Amount Allocated(Rs mn)	1,975.9
Total Number of Successful Bids	1
Lowest Price / Highest Yield Allocated (%)	98.798/2.44
Highest Price / Lowest Yield Allocated (%)	98.798/2.44
Weighted Average (Price/Yield-%)	98.798/2.44
Total Amount Allocated(Rs mn) Total Number of Successful Bids Lowest Price / Highest Yield Allocated (%) Highest Price / Lowest Yield Allocated (%)	1,975.9 1 98.798/2.44 98.798/2.44