

05 February 2020

Auction Results of 28-Day Bank of Mauritius Bills

Tender Amount : Rs500.0 million Amount Allocated: Rs500.0 million Maturity Date : 04 March 2020

28-Day BOM Bills- ISIN MU0BBLA11517

| Settlement Date | 05/02/2020 |
|--|-------------|
| Total Amount of All Bids Received (Rs mn) | 1,950.0 |
| Total Number of Bids Received | 9 |
| Total Amount Allocated (Rs mn) | 500.0 |
| Total Number of Successful Bids | 3 |
| Lowest Price / Highest Yield Allocated (%) | 99.832/2.20 |
| Highest Price / Lowest Yield Allocated (%) | 99.832/2.20 |
| Worst Bid (Price/Yield %) | 99.809/2.49 |
| Weighted Average (Price/Yield %) | 99.832/2.20 |

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