



PUBLIC NOTICE

Auction Results of Bank of Mauritius Bills

27 September 2019

Tender amount : Rs1,800.0 million

Amount Allocated: Rs1,800.0 million

91-Day BOM Bills-ISIN MU0BBLA09883

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|--|-------------|
| Settlement Date | 27/09/2019 |
| Total Amount of All Bids Received (Rs mn) | 1,300.0 |
| Total Number of Bids Received | 6 |
| Total Amount Allocated (Rs mn) | 483.5 |
| Total Number of Successful Bids | 3 |
| Lowest Price / Highest Yield Allocated (%) | 99.371/2.54 |
| Highest Price / Lowest Yield Allocated (%) | 99.418/2.35 |
| Worst Bid (Price/Yield-%) | 99.326/2.72 |
| Weighted Average (Price/Yield-%) | 99.405/2.40 |

182-Day BOM Bills-ISIN MU0BBLA09891

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|--|-------------|
| Settlement Date | 27/09/2019 |
| Total Amount of All Bids Received (Rs mn) | 1,740.0 |
| Total Number of Bids Received | 6 |
| Total Amount Allocated (Rs mn) | 647.1 |
| Total Number of Successful Bids | 2 |
| Lowest Price / Highest Yield Allocated (%) | 98.676/2.69 |
| Highest Price / Lowest Yield Allocated (%) | 98.686/2.67 |
| Worst Bid (Price/Yield-%) | 98.575/2.90 |
| Weighted Average (Price/Yield-%) | 98.681/2.68 |

364-Day BOM Bills-ISIN MU0BBLA09909

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|--|-------------|
| Settlement Date | 27/09/2019 |
| Total Amount of All Bids Received (Rs mn) | 1,800.0 |
| Total Number of Bids Received | 7 |
| Total Amount Allocated (Rs mn) | 669.4 |
| Total Number of Successful Bids | 3 |
| Lowest Price / Highest Yield Allocated (%) | 97.293/2.79 |
| Highest Price / Lowest Yield Allocated (%) | 97.312/2.77 |
| Worst Bid (Price/Yield-%) | 97.029/3.07 |
| Weighted Average (Price/Yield-%) | 97.302/2.78 |