

BANK OF MAURITIUS

web site: http://bom.intnet.mu

COMMUNIQUE

Treasury Notes

Result of the auction held on 06 June 2007 for issue on 08 June 2007 of a total nominal amount of Rs1,200.0 million

2Y-TN	10.15% 2-Year Treasury Notes due 08 Jun 2009
3Y-TN	10.55% 3-Year Treasury Notes due 08 Jun 2010
4Y-TN	10.75% 4-Year Treasury Notes due 08 Jun 2011

	2Y-TN	3Y-TN	4Y-TN
Bids Received	39	20	41
Total nominal value (Rs mn)	1,289.2	1,125.3	2,371.2
Highest yield (% p.a.)	13.00	13.50	13.75
Lowest yield (% p.a.)	11.10	11.25	11.35
Bids Accepted	20	9	30
Total nominal value (Rs mn)	323.2	282.2	594.6
Highest yield (% p.a.)	12.23	11.79	12.35
Weighted yield (% p.a.)	11.47	11.38	11.90
Weighted price (%)	97.699	97.939	96.422

06 June 2007