



BANK OF MAURITIUS

Website: <http://bom.intnet.mu>

COMMUNIQUE

Treasury Notes

Result of the auction held on 03 March 2010 for issue on
05 March 2010 of a total nominal amount of Rs1,200 million

2Y-TN	5.50% 2-Year Treasury Notes due 05 Mar 2012
3Y-TN	5.75% 3-Year Treasury Notes due 05 Mar 2013
4Y-TN	6.00% 4-Year Treasury Notes due 05 Mar 2014

	2Y-TN	3Y-TN	4Y-TN
Bids Received	25	29	14
Total nominal value (Rs mn)	1,280.0	1,410.0	401.4
Highest yield (% p.a.)	6.25	7.20	7.80
Lowest yield (% p.a.)	5.90	6.75	7.30
Bids Accepted	6	6	3
Total nominal value (Rs mn)	496.9	547.3	155.8
Highest yield (% p.a.)	5.97	6.80	7.40
Weighted yield (% p.a.)	5.91	6.79	7.36
Weighted price (%)	99.237	97.220	95.361

03 March 2010