



BANK OF MAURITIUS

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

COMMUNIQUE

Treasury Notes

Result of the auction held on 31 March 2010 for issue on
02 April 2010 of a total nominal amount of Rs1,500 million

2Y-TN	5.50% 2-Year Treasury Notes due 02 Apr 2012
3Y-TN	5.75% 3-Year Treasury Notes due 02 Apr 2013
4Y-TN	6.00% 4-Year Treasury Notes due 02 Apr 2014

	2Y-TN	3Y-TN	4Y-TN
Bids Received	22	23	13
Total nominal value (Rs mn)	795.0	1,190.0	561.8
Highest yield (% p.a.)	7.00	7.20	7.70
Lowest yield (% p.a.)	5.60	5.75	6.02
Bids Accepted	13	16	8
Total nominal value (Rs mn)	468.2	731.8	300.0
Highest yield (% p.a.)	5.80	6.63	6.18
Weighted yield (% p.a.)	5.68	6.09	6.11
Weighted price (%)	99.664	99.080	99.615

31 March 2010