

BANK OF MAURITIUS

Website: http://bom.intnet.mu

COMMUNIQUE

Treasury Notes

Result of the auction held on 06 May 2010 for issue on 07 May 2010 of a total nominal amount of Rs1,500 million

2Y-TN	5.50% 2-Year Treasury Notes due 07 May 2012
3Y-TN	5.75% 3-Year Treasury Notes due 07 May 2013
4Y-TN	6.00% 4-Year Treasury Notes due 07 May 2014

	2Y-TN	3Y-TN	4Y-TN
Bids Received	24	31	16
Total nominal value (Rs mn)	1,655.0	1,445.0	1,360.0
Highest yield (% p.a.)	5.85	6.80	6.90
Lowest yield (% p.a.)	5.55	5.81	6.05
Bids Accepted	7	15	12
Total nominal value (Rs mn)	654.0	486.0	360.0
Highest yield (% p.a.)	5.65	6.00	6.20
Weighted yield (% p.a.)	5.61	5.90	6.13
Weighted price (%)	99.795	99.593	99.545

06 May 2010