

BANK OF MAURITIUS

Website: http://bom.intnet.mu

COMMUNIQUE

Treasury Notes

Result of the auction held on 21 July 2010 for issue on 23 July 2010 of a total nominal amount of Rs1,200 million

2Y-TN	5.50% 2-Year Treasury Notes due 23 Jul 2012
3Y-TN	5.75% 3-Year Treasury Notes due 23 Jul 2013
4Y-TN	6.00% 4-Year Treasury Notes due 23 Jul 2014

	2Y-TN	3Y-TN	4Y-TN
Bids Received	26	29	22
Total nominal value (Rs mn)	1,650.0	1,461.0	1,025.0
Highest yield (% p.a.)	5.75	6.60	6.10
Lowest yield (% p.a.)	4.90	5.45	5.90
Bids Accepted	11	9	8
Total nominal value (Rs mn)	478.7	423.9	297.4
Highest yield (% p.a.)	5.14	5.63	5.96
Weighted yield (% p.a.)	4.99	5.57	5.93
Weighted price (%)	100.959	100.491	100.246
21 July 2010			