



## BANK OF MAURITIUS

### Results of auction of Treasury Notes (TN) for a total nominal amount of Rs1,200.0 million held on 09 May 2007 for issue on 11 May 2007

|       |  |
|-------|--|
| 2Y-TN | 10.15% 2-Year Treasury Notes due 11 May 2009 |
| 3Y-TN | 10.55% 3-Year Treasury Notes due 11 May 2010 |
| 4Y-TN | 10.75% 4-Year Treasury Notes due 11 May 2011 |

|                             | 2Y-TN  | 3Y-TN  | 4Y-TN  |
|-----------------------------|--------|--------|--------|
| <b>Bids Received</b>        | 31     | 14     | 29     |
| Total nominal value (Rs mn) | 642.8  | 465.8  | 878.2  |
| Highest yield (per cent)    | 13.25  | 14.00  | 12.75  |
| Lowest yield (per cent)     | 11.50  | 10.79  | 10.65  |
| <b>Bids Accepted</b>        | 27     | 10     | 28     |
| Total nominal value (Rs mn) | 388.3  | 281.3  | 530.4  |
| Highest yield (per cent)    | 12.75  | 12.25  | 12.50  |
| Weighted yield (per cent)   | 12.24  | 12.05  | 12.25  |
| Weighted price (per cent)   | 96.389 | 96.315 | 95.366 |

**09 May 2007**

**Bank of Mauritius**

**WEB SITE:**<http://bom.intnet.mu>