

Table 20: Bank Rate and Weighted Average Yields on Treasury/Bank of Mauritius Bills:
February 2006

(Per cent per annum)

	Auction held on			
	03-Feb-06	10-Feb-06	17-Feb-06	24-Feb-06
1. Weighted Yield on:				
91-day	6.90	6.90	6.90	6.90
182-day	7.37	7.37	7.37	7.37
364-day	7.85	7.85	7.85	7.85
2. Overall Weighted Average Yield	7.47	7.35	7.43	7.53
3. Bank Rate ¹	7.47	7.35	7.43	7.53

¹ Bank Rate is determined on the basis of overall weighted average yield on Bills.

Notes: (1) Effective 22 August 2003, the Bank of Mauritius started to issue Bank of Mauritius Bills in addition to Treasury Bills.

(2) Effective 19 August 2005, the issue of Bills with maturity of 728 days has been discontinued.

Table 21 a: Auction of Treasury Notes: January 2006

Amount of Treasury Notes put on Tender (Rs mn)	04 January 2006* - Rs1,600 mn			31 January 2006** - Rs1,200 mn		
	2Y-TN	3Y-TN	4Y-TN	2Y-TN	3Y-TN	4Y-TN
1. Value of Bids Received (Rs mn)	761.1	106.6	175.4	915.1	491.9	575.6
2. Value of Bids Accepted (Rs mn)	36.1	99.4	171.4	553.9	297.7	348.4
3. Coupon Rate (% p.a.)	7.60	7.90	8.25	7.60	7.90	8.25
4. Highest Yield Accepted (% p.a.)	8.00	8.30	8.80	8.00	8.30	8.75
5. Weighted Yield on Bids Accepted (% p.a.)	7.92	8.26	8.65	7.95	8.26	8.59
6. Weighted Price of Bids Accepted (%)	99.419	99.060	98.671	99.364	99.060	98.869

* Issue of 06 January 2006

2Y-TN : 7.60% 2-Year Treasury Notes due 06 January 2008

3Y-TN : 7.90% 3-Year Treasury Notes due 06 January 2009

4Y-TN : 8.25% 4-Year Treasury Notes due 06 January 2010

** Issue of 03 February 2006

2Y-TN : 7.60% 2-Year Treasury Notes due 03 February 2008

3Y-TN : 7.90% 3-Year Treasury Notes due 03 February 2009

4Y-TN : 8.25% 4-Year Treasury Notes due 03 February 2010

Table 21b: Auctions of Five-Year Government of Mauritius Bonds: March 2005 - February 2006

	Auction held on					
	31-Mar-05	29-Jun-05*	31-Aug-05	31-Oct-05	28-Dec-05**	28-Feb-06
1. Amount of Bonds put on Tender (Rs mn)	500.0	500.0	500.0	500.0	500.0	500.0
2. Value of Bids Received (Rs mn)	1,164.4	1,515.4	842.2	1,717.2	814.6	1,521.5
3. Value of Bids Accepted (Rs mn)	500.0	500.0	500.0	500.0	500.0	500.0
4. Coupon Rate (% p.a.)	8.00	8.00	8.25	8.25	8.75	8.75
5. Highest Yield Accepted (% p.a.)	8.30	8.20	8.70	8.45	9.05	8.95
6. Weighted Average Yield on Bids Accepted (% p.a.)	8.23	8.13	8.54	8.34	8.95	8.94
7. Weighted Price of Bids Accepted (%)	99.073	99.474	98.840	99.638	99.208	99.247

* Issue of 30 June 2005

** Issue of 30 December 2005