

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

(Per cent per annum)

	Auction held on			
	5-May-06	12-May-06	19-May-06	26-May-06
<b>1. Weighted Yield on:</b>				
<b>91-day</b>	6.90	6.90	6.90	6.89
<b>182-day</b>	7.37	7.37	7.37	7.37
<b>364-day</b>	7.85	7.85	7.85	7.85
<b>2. Overall Weighted Average Yield</b>	7.42	7.47	7.52	7.46
<b>3. Bank Rate <sup>1</sup></b>	7.42	7.47	7.52	7.46

<sup>1</sup> Bank Rate is determined on the basis of overall weighted average yield on Bills.

Note: Effective 22 August 2003, the Bank of Mauritius started to issue Bank of Mauritius Bills in addition to Treasury Bills.

**Table 21 a: Auction of Treasury Notes: May 2006**

Amount of Treasury Notes put on Tender (Rs mn)	03 May 2006* - Rs1,400 mn			31 May 2006** - Rs800 mn		
	2Y-TN	3Y-TN	4Y-TN	2Y-TN	3Y-TN	4Y-TN
<b>1. Value of Bids Received (Rs mn)</b>	406.7	280.6	413.2	650.4	244.5	274.0
<b>2. Value of Bids Accepted (Rs mn)</b>	306.7	180.6	213.2	425.4	167.4	207.2
<b>3. Coupon Rate (% p.a.)</b>	7.60	7.90	8.25	7.60	7.90	8.25
<b>4. Highest Yield Accepted (% p.a.)</b>	8.05	8.35	8.75	8.05	8.35	8.75
<b>5. Weighted Yield on Bids Accepted (% p.a.)</b>	7.99	8.28	8.67	8.04	8.30	8.69
<b>6. Weighted Price of Bids Accepted (%)</b>	99.292	99.009	98.605	99.202	98.957	98.540

\* Issue of 05 May 2006

2Y-TN : 7.60% 2-Year Treasury Notes due 05 May 2008

3Y-TN : 7.90% 3-Year Treasury Notes due 05 May 2009

4Y-TN : 8.25% 4-Year Treasury Notes due 05 May 2010

\*\* Issue of 02 June 2006

2Y-TN : 7.60% 2-Year Treasury Notes due 02 June 2008

3Y-TN : 7.90% 3-Year Treasury Notes due 02 June 2009

4Y-TN : 8.25% 4-Year Treasury Notes due 02 June 2010

**Table 21b: Auctions of Five-Year Government of Mauritius Bonds: June 2005 - April 2006**

	Auction held on					
	29-Jun-05 *	31-Aug-05	31-Oct-05	28-Dec-05 **	28-Feb-06	27-Apr-2006***
<b>1. Amount of Bonds put on Tender (Rs mn)</b>	500.0	500.0	500.0	500.0	500.0	500.0
<b>2. Value of Bids Received (Rs mn)</b>	1,515.4	842.2	1,717.2	814.6	1,521.5	997.0
<b>3. Value of Bids Accepted (Rs mn)</b>	500.0	500.0	500.0	500.0	500.0	500.0
<b>4. Coupon Rate (% p.a.)</b>	8.00	8.25	8.25	8.75	8.75	8.75
<b>5. Highest Yield Accepted (% p.a.)</b>	8.20	8.70	8.45	9.05	8.95	8.95
<b>6. Weighted Average Yield on Bids Accepted (% p.a.)</b>	8.13	8.54	8.34	8.95	8.94	8.92
<b>7. Weighted Price of Bids Accepted (%)</b>	99.474	98.840	99.638	99.208	99.247	99.326

\* Issue of 30 June 2005

\*\* Issue of 30 December 2005

\*\*\* Issue of 28 April 2006