

Table 15: Bank Rate and Weighted Average Yields on Treasury / Bank of Mauritius Bills: August 2004*(Per cent per annum)*

	Auction held on			
	06-Aug-04	13-Aug-04	20-Aug-04	27-Aug-04
1. Weighted Yield on:				
91-day	4.87	5.00	5.05	5.07
182-day	5.20	5.30	5.35	5.40
364-day	5.89	5.95	5.94	5.94
728-day	6.55	6.61	6.59	6.59
2. Overall Weighted Average Yield	5.67	5.53	5.79	5.72
3. Bank Rate¹	5.19	5.13	5.44	5.42

¹ Bank Rate is determined on the basis of overall weighted average yield on Bills with maturities of 91, 182 and 364 days only.

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