Table 15: Bank Rate and Weighted Average Yields on Treasury Bills / Bank of Mauritius Bills: February 2004

(Per cent per annum)

	Auction held on			
	6-Feb-04	13-Feb-04	20-Feb-04	27-Feb-04
1. Weighted Yield on:				
91-day	5.75	5.67	5.50	5.40
182-day	6.13	6.00	5.80	5.64
364-day	6.74	6.50	6.06	5.97
728-day	7.75	7.56	7.25	6.89
2. Overall Weighted Average Yield	7.39	7.19	6.69	6.51
3. Bank Rate 1	6.55	6.28	5.98	5.88

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.