

Table 20: Bank Rate and Weighted Average Yields on Treasury / Bank of Mauritius Bills: February 2005*(Per cent per annum)*

	Auction held on			
	04-Feb-05	11-Feb-05	18-Feb-05	25-Feb-05
1. Weighted Yield on:				
91-day	5.15	5.19	5.35	5.35
182-day	5.64	5.79	5.87	5.87
364-day	6.20	6.36	6.45	6.43
728-day	6.88	7.08	7.13	7.11
2. Overall Weighted Average Yield	5.40	5.90	6.21	6.40
3. Bank Rate¹	5.34	5.65	5.93	6.16

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.