

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

	Auction held on			
	9-Jan-04	16-Jan-04	23-Jan-04	30-Jan-04
1. Weighted Yield on:				
91-day	6.21	6.18	6.14	5.83
182-day	6.68	6.64	6.59	6.20
364-day	7.49	7.40	7.29	6.87
728-day	8.57	8.51	8.41	7.95
2. Overall Weighted Average Yield	8.08	8.05	7.76	7.57
3. Bank Rate ¹	7.17	7.15	6.79	6.67

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.