Table 20: Bank Rate and Weighted Average Yields on Treasury / Bank of Mauritius Bills: January 2005

(Per cent per annum)

		Auction held on			
	07-Jan-05	14-Jan-05	21-Jan-05	28-Jan-05	
1. Weighted Yield on:					
91-day	5.2	-	5.21	5.19	
182-day	5.7	4 -	5.71	5.68	
364-day	6.2	-	6.23	6.22	
728-day	6.9	-	6.90	6.90	
2. Overall Weighted Average Yield	5.6	5 -	5.61	5.81	
3. Bank Rate 1	5.4	5.44	5.37	5.53	

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.