

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

	Auction held on				
	2-Jul-04	9-Jul-04	16-Jul-04	23-Jul-04	30-Jul-04
1. Weighted Yield on:					
91-day	4.63	4.75	4.65	4.79	4.85
182-day	4.85	4.99	5.01	5.10	5.18
364-day	5.40	5.46	5.50	5.65	5.80
728-day	6.01	6.14	6.22	6.38	6.55
2. Overall Weighted Average Yield	5.16	5.22	5.19	5.42	5.40
3. Bank Rate ¹	5.04	5.01	4.97	5.12	5.14

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.