

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

(Per cent per annum)

| | Auction held on | | | |
|--|-----------------|-----------|-----------|-----------|
| | 04-Jun-04 | 11-Jun-04 | 18-Jun-04 | 25-Jun-04 |
| 1. Weighted Yield on: | | | | |
| 91-day | 4.12 | 4.35 | 4.45 | 4.55 |
| 182-day | 4.48 | 4.60 | 4.70 | 4.79 |
| 364-day | 4.80 | 4.97 | 5.10 | 5.26 |
| 728-day | 5.06 | 5.40 | 5.60 | 5.85 |
| 2. Overall Weighted Average Yield | 4.47 | 4.59 | 4.68 | 4.97 |
| 3. Bank Rate¹ | 4.41 | 4.55 | 4.62 | 4.74 |

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.