

Table 15: Bank Rate and Weighted Average Yields on Treasury / Bank of Mauritius Bills: November 2003

(Per cent per annum)

	Auction held on			
	7-Nov-03	14-Nov-03	21-Nov-03	28-Nov-03
1. Weighted Yield on:				
91-day	6.72	6.69	-	6.37
182-day	7.26	7.22	-	6.90
364-day	8.14	8.09	-	7.76
728-day	9.10	9.06	-	8.75
2. Overall Weighted Average Yield	8.70	8.56	-	8.05
3. Bank Rate¹	7.80	7.80	-	7.58

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.