

Table 20: Bank Rate and Weighted Average Yields on Treasury / Bank of Mauritius Bills: November 2004

(Per cent per annum)

	Auction held on			
	05-Nov-04	12-Nov-04	19-Nov-04	26-Nov-04
1. Weighted Yield on:				
91-day	5.15	-	5.20	5.23
182-day	5.65	-	5.68	5.73
364-day	6.15	-	6.17	6.23
728-day	6.85	-	6.84	6.94
2. Overall Weighted Average Yield	5.88	-	5.74	5.69
3. Bank Rate ¹	5.63	-	5.68	5.57

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.