

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

(Per cent per annum)

| | Auction held on | | | | |
|--|-----------------|-----------|-----------|-----------|-----------|
| | 3-Oct-03 | 10-Oct-03 | 17-Oct-03 | 24-Oct-03 | 31-Oct-03 |
| 1. Weighted Yield on: | | | | | |
| 91-day | 6.84 | 6.82 | 6.80 | 6.79 | 6.75 |
| 182-day | 7.40 | 7.36 | 7.34 | 7.33 | 7.30 |
| 364-day | 8.33 | 8.30 | 8.25 | 8.22 | 8.19 |
| 728-day | 9.20 | 9.19 | 9.17 | 9.16 | 9.13 |
| 2. Overall Weighted Average Yield | 8.76 | 8.62 | 8.58 | 8.70 | 8.77 |
| 3. Bank Rate¹ | 7.57 | 7.74 | 7.95 | 8.07 | 7.94 |

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.