

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

(Per cent per annum)

| | Auction held on | | | | |
|--|-----------------|-----------|-----------|-----------|-----------|
| | 01-Oct-04 | 08-Oct-04 | 15-Oct-04 | 22-Oct-04 | 29-Oct-04 |
| 1. Weighted Yield on: | | | | | |
| 91-day | 5.03 | 5.03 | 5.03 | 5.07 | 5.10 |
| 182-day | 5.41 | 5.40 | 5.40 | 5.64 | 5.65 |
| 364-day | 5.90 | 5.90 | 5.90 | 6.15 | 6.15 |
| 728-day | 6.60 | 6.60 | 6.60 | 6.83 | 6.84 |
| 2. Overall Weighted Average Yield | 5.61 | 5.70 | 5.77 | 5.60 | 5.99 |
| 3. Bank Rate ¹ | 5.25 | 5.29 | 5.35 | 5.42 | 5.67 |

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.