

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

(Per cent per annum)

	Auction held on			
	3-Sep-04	10-Sep-04	17-Sep-04	24-Sep-04
1. Weighted Yield on:				
91-day	5.03	5.04	5.05	5.05
182-day	5.36	5.40	5.40	5.41
364-day	5.87	5.90	5.90	5.90
728-day	6.57	6.59	6.59	6.60
2. Overall Weighted Average Yield	5.68	5.61	5.68	5.66
3. Bank Rate ¹	5.34	5.35	5.39	5.44

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.