

Table 17: Bank Rate and Weighted Average Yields on Government of Mauritius Treasury Bills: October 2009

(Per cent per annum)

	Auction held on				
	2-Oct-09	9-Oct-09	16-Oct-09	23-Oct-09	30-Oct-09
1. Weighted Yield on:					
91-day	4.68	4.73	4.70	4.65	4.58
182-day	4.83	4.85	4.80	4.75	4.66
364-day	4.84	4.90	4.85	4.80	4.74
2. Overall Weighted Average Yield/Bank Rate ¹	4.73	4.80	4.74	4.68	4.62

¹ Bank Rate is determined on the basis of overall weighted average yield on Bills accepted.

Source: Financial Markets Operations Division.