

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

August 2008

(Per cent per annum)

	Auction held on				
	1-Aug-08	8-Aug-08	18-Aug-08	22-Aug-08	29-Aug-08
1. Weighted Yield on:					
91-day	7.40	7.48	7.67	7.78	7.77
182-day	7.68	7.93	8.27	8.32	8.32
364-day	8.16	8.03	8.19	8.60	8.70
2. Overall Weighted Average Yield/Bank Rate ¹	7.56	7.75	7.88	8.10	8.07

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

Source: Financial Markets Operations Division.