

Table 17: Bank Rate and Weighted Average Yields on Government of Mauritius Treasury Bills:
December 2008

(Per cent per annum)

| | Auction held on | | | |
|---|-----------------|-----------|-----------|-----------|
| | 5-Dec-08 | 12-Dec-08 | 19-Dec-08 | 26-Dec-08 |
| 1. Weighted Yield on: | | | | |
| 91-day | 9.37 | 8.89 | 8.65 | 8.65 |
| 182-day | 9.30 | 8.65 | 8.73 | 8.70 |
| 364-day | 9.44 | 8.91 | 8.93 | 8.91 |
| 2. Overall Weighted Average Yield/Bank Rate ¹ | 9.42 | 8.89 | 8.89 | 8.83 |

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

Source: Financial Markets Operations Division.