

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

(Per cent per annum)

	Auction held on			
	6-Feb-09	13-Feb-09	20-Feb-09	27-Feb-09
1. Weighted Yield on:				
91-day	7.28	7.09	6.86	6.63
182-day	7.26	7.13	6.97	6.80
364-day	7.29	7.10	7.06	6.94
2. Overall Weighted Average Yield/Bank Rate ¹	7.28	7.10	6.95	6.84

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

Source: Financial Markets Operations Division.