

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

(Per cent per annum)

	Auction held on				
	5-Jan-09	9-Jan-09	16-Jan-09	23-Jan-09	30-Jan-09
1. Weighted Yield on:					
91-day	8.52	8.40	7.98	7.64	7.50
182-day	8.45	8.14	8.00	7.66	7.50
364-day	8.71	8.46	8.15	7.80	7.60
2. Overall Weighted Average Yield/Bank Rate ¹	8.64	8.40	8.10	7.71	7.53

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

Source: Financial Markets Operations Division.