

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

(Per cent per annum)

	Auction held on				
	3-Jul-09	10-Jul-09	17-Jul-09	24-Jul-09	31-Jul-09
1. Weighted Yield on:					
91-day	4.65	4.63	4.58	4.51	4.45
182-day	4.69	4.67	4.61	4.54	4.50
364-day	5.10	5.08	4.99	4.90	4.84
2. Overall Weighted Average Yield/Bank Rate ¹	4.82	4.72	4.69	4.56	4.49

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

Source: Financial Markets Operations Division.