

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

(Per cent per annum)

	Auction held on				
	4-May-09	8-May-09	15-May-09	22-May-09	29-May-09
1. Weighted Yield on:					
91-day	4.61	4.59	4.60	4.64	4.65
182-day	4.78	4.67	4.67	4.64	4.68
364-day	5.18	5.16	5.06	5.02	5.06
2. Overall Weighted Average Yield/Bank Rate ¹	4.85	4.72	4.80	4.81	4.77

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

Source: Financial Markets Operations Division.