

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

(Per cent per annum)

	Auction held on				
	2-May-08	9-May-08	16-May-08	23-May-08	30-May-08
1. Weighted Yield on:					
91-day	7.27	7.14	7.21	7.45	7.22
182-day	7.43	7.24	7.29	7.23	7.11
364-day	7.40	7.28	7.47	7.57	7.46
2. Overall Weighted Average Yield/Bank Rate ¹	7.39	7.22	7.30	7.44	7.26

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

Source: Financial Markets Operations Division.