

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

(Per cent per annum)

	Auction held on			
	5-Sep-08	12-Sep-08	19-Sep-08	26-Sep-08
1. Weighted Yield on:				
91-day	7.79	8.65	8.94	9.09
182-day	8.39	8.73	9.10	9.29
364-day	8.95	9.20	9.45	9.74
2. Overall Weighted Average Yield/Bank Rate ¹	8.14	8.78	9.13	9.29

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

Source: Financial Markets Operations Division.