

Table 22 : Bank Rate and Weighted Average Yields on Treasury / Bank of Mauritius Bills :
February 2007

(Per cent per annum)

	Auction held on			
	2-Feb-07	9-Feb-07	15-Feb-07	23-Feb-07
1. Weighted Yield on:				
91-day	12.88	12.95	12.89	12.56
182-day	13.05	13.00	12.95	12.83
364-day	13.50	13.52	13.40	13.07
2. Overall Weighted Average Yield	13.31	13.38	13.36	12.86
3. Bank Rate ¹	13.31	13.38	13.36	12.86

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