

Table 20: Bank Rate and Weighted Average Yields on Treasury/Bank of Mauritius Bills:
January 2007

(Per cent per annum)

	Auction held on			
	5-Jan-07	12-Jan-07	19-Jan-07	26-Jan-07
1. Weighted Yield on:				
91-day	12.67	12.74	12.91	12.91
182-day	12.65	12.89	12.99	13.06
364-day	13.10	13.36	13.44	13.43
2. Overall Weighted Average Yield	12.78	13.00	13.22	13.31
3. Bank Rate ¹	12.78	13.00	13.22	13.31

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