

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

(Per cent per annum)

	Auction held on			
	6-Jul-07	13-Jul-07	20-Jul-07	27-Jul-07
1. Weighted Yield on:				
91-day	11.32	11.23	11.13	10.95
182-day	11.62	11.48	11.28	11.04
364-day	11.46	11.33	11.15	11.00
2. Overall Weighted Average Yield	11.53	11.35	11.18	10.99
3. Bank Rate ¹	11.53	11.35	11.18	10.99

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