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

June 2007 (Per cent per annum)

		Auction held on				
		01-Jun-07	08-Jun-07	15-Jun-07	22-Jun-07	29-Jun-07
1. W	/eighted Yield on:					
	91-day	11.00	11.02	11.15	11.01	10.96
	182-day	11.43	11.15	10.99	11.00	10.94
	364-day	10.91	10.86	10.90	11.00	11.04
2. O	verall Weighted Average Yield	11.20	11.05	11.09	11.00	10.98
3. Ba	ank Rate <sup>1</sup>	11.20	11.05	11.09	11.00	10.98

<sup>&</sup>lt;sup>1</sup> Bank Rate is determined on the basis of overall weighted average yield on Bills accepted.