

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

(Per cent per annum)

	Auction held on				
	2-Mar-07	9-Mar-07	16-Mar-07	23-Mar-07	30-Mar-07
1. Weighted Yield on:					
91-day	12.60	12.39	11.96	11.67	11.54
182-day	12.51	12.21	12.08	11.58	11.59
364-day	12.81	12.37	12.04	11.40	11.25
2. Overall Weighted Average Yield	12.70	12.35	12.03	11.46	11.35
3. Bank Rate ¹	12.70	12.35	12.03	11.46	11.35

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