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

May 2007 (Per cent per annum)

		Auction held on			
		4-May-07	11-May-07	18-May-07	25-May-07
1.	Weighted Yield on:				
	91-day	11.56	11.69	11.56	11.46
	182-day	11.74	11.98	11.85	11.70
	364-day	12.12	11.63	11.36	11.00
2.	Overall Weighted Average Yield	11.90	11.67	11.48	11.54
3.	Bank Rate <sup>1</sup>	11.90	11.67	11.48	11.54

 $<sup>^{\</sup>rm 1}$  Bank Rate is determined on the basis of overall weighted average yield on Bills accepted.