

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

October 2007

(Per cent per annum)

	Auction held on			
	05-Oct-07	12-Oct-07	19-Oct-07	26-Oct-07
1. Weighted Yield on:				
91-day	8.54	8.39	8.14	8.32
182-day	9.50	9.36	9.13	8.98
364-day	9.87	9.72	9.51	9.33
2. Overall Weighted Average Yield	9.38	9.34	9.03	9.06
3. Bank Rate ¹	9.38	9.34	9.03	9.06

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