

Table 21 : Bank Rate and Weighted Average Yields on Treasury / Bank of Mauritius Bills :

December 2007

(Per cent per annum)

	Auction held on			
	7-Dec-07	14-Dec-07	21-Dec-07	28-Dec-07
1. Weighted Yield on:				
91-day	9.00	9.00	9.15	9.14
182-day	8.75	8.75	9.23	9.25
364-day	10.04	10.22	10.19	10.23
2. Overall Weighted Average Yield	9.97	10.08	10.07	10.05
3. Bank Rate ¹	9.97	10.08	10.07	10.05

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