

Table 20: Bank Rate and Weighted Average Yields on Treasury/Bank of Mauritius Bills:
July 2006

(Per cent per annum)

| | Auction held on | | | |
|--|-----------------|-----------|-----------|-----------|
| | 7-Jul-06 | 14-Jul-06 | 21-Jul-06 | 28-Jul-06 |
| 1. Weighted Yield on: | | | | |
| 91-day | 6.78 | 7.10 | 7.00 | 6.94 |
| 182-day | 7.27 | 7.58 | 7.51 | 7.45 |
| 364-day | 7.73 | 8.01 | 7.94 | 7.87 |
| 2. Overall Weighted Average Yield | 7.20 | 7.39 | 7.48 | 7.31 |
| 3. Bank Rate ¹ | 7.20 | 7.39 | 7.48 | 7.31 |

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