Table 15: Bank Rate and Weighted Average Yields on Treasury Bills: December 2002

(Per cent per annum)

	(1 er cent per annum)			
	Auctions held on			
	13-Dec-02	20-Dec-02	27-Dec-02	
1. Weighted Yield on:				
91-day	8.18	8.23	8.20	
182-day	8.77	8.76	8.78	
364-day	9.59	9.68	9.73	
728-day	10.46	10.50	10.45	
2. Overall Weighted Average Yield	9.60	9.91	10.23	
3. Bank Rate 1	9.03	9.23	9.46	

Bank Rate is determined on the basis of overall weighted average yield on Bills with maturities of 91,182 and 364 days only.