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

(Per cent per annum)

	Auctions held on		
	08-Feb-02	15-Feb-02	22-Feb-02
1. Weighted Yield on:			
91-day	9.09	8.99	9.00
182-day	9.73	9.65	9.62
364-day	10.62	10.60	10.60
728-day	11.39	11.38	11.37
2. Overall Weighted Average Yield	10.29	10.16	10.54
3. Bank Rate ¹	9.59	9.74	10.06

¹Bank Rate is determined on the basis of overall weighted average yield on Bills with maturities of 91,182 and 364 days only.