

**Table 15: Bank Rate and Weighted Average Yields on Treasury Bills: February 2003**

*(Per cent per annum)*

	Auction held on			
	07-Feb-03	14-Feb-03	21-Feb-03	28-Feb-03
<b>1. Weighted Yield on:</b>				
91-day	7.65	7.63	7.62	7.62
182-day	7.70	8.00	8.07	8.13
364-day	9.17	9.17	9.18	9.19
728-day	9.84	9.84	9.85	9.87
<b>2. Overall Weighted Average Yield</b>	9.33	8.84	9.16	9.60
<b>3. Bank Rate <sup>1</sup></b>	8.72	8.26	8.18	8.98

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