

Table 15: Bank Rate and Weighted Average Yields on Treasury Bills*(Per cent per annum)*

	Auctions held on			
	5-Jul-02	12-Jul-02	19-Jul-02	26-Jul-02
1. Weighted Yield on:				
91-day	8.97	8.98	8.98	8.96
182-day	9.51	9.53	9.54	9.53
364-day	10.61	10.61	10.61	10.61
728-day	11.36	11.36	11.35	11.34
2. Overall Weighted Average Yield	10.40	10.22	10.43	10.66
3. Bank Rate ¹	9.67	9.67	10.18	9.99

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