

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

(Per cent per annum)

	Auction held on			
	06-Jun-03	13-Jun-03	20-Jun-03	27-Jun-03
1. Weighted Yield on:				
91-day	7.27	7.25	7.28	7.25
182-day	7.94	7.94	7.93	7.92
364-day	8.85	8.83	8.82	8.80
728-day	9.57	9.56	9.55	9.53
2. Overall Weighted Average Yield	8.77	9.18	9.10	9.12
3. Bank Rate ¹	8.14	8.51	8.45	8.26

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