

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

|  | Auctions held on |           |           |           |           |
|--|------------------|-----------|-----------|-----------|-----------|
|  | 01-Mar-02        | 08-Mar-02 | 15-Mar-02 | 22-Mar-02 | 29-Mar-02 |
| <b>1. Weighted Yield on:</b>             |                  |           |           |           |           |
| <b>91-day</b>                            | 9.03             | 9.00      | 8.98      | 8.98      | -         |
| <b>182-day</b>                           | 9.60             | 9.61      | 9.61      | 9.60      | 9.57      |
| <b>364-day</b>                           | 10.60            | 10.59     | 10.61     | 10.60     | 10.61     |
| <b>728-day</b>                           | 11.37            | 11.37     | 11.37     | 11.37     | 11.36     |
| <b>2. Overall Weighted Average Yield</b> | 10.46            | 10.59     | 10.45     | 10.39     | 11.10     |
| <b>3. Bank Rate <sup>1</sup></b>         | 10.18            | 9.92      | 9.68      | 9.55      | 10.58     |

<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.