

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

| | Auctions held on | | | |
|--|------------------|-----------|-----------|-----------|
| | 09-Nov-01 | 16-Nov-01 | 23-Nov-01 | 30-Nov-01 |
| 1. Weighted Yield on: | | | | |
| 91-day | 9.14 | 9.13 | 9.14 | 9.14 |
| 182-day | 9.72 | 9.74 | 9.78 | 9.76 |
| 364-day | 10.67 | 10.66 | 10.68 | 10.65 |
| 728-day | 11.41 | 11.41 | 11.40 | 11.40 |
| 2. Overall Weighted Average Yield | 10.36 | 10.19 | 11.03 | 10.65 |
| 3. Bank Rate ¹ | 9.78 | 9.72 | 9.70 | 10.01 |

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