

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

	Auctions held on			
	05-Oct-01	12-Oct-01	19-Oct-01	26-Oct-01
1. Weighted Yield on:				
91-day	9.40	9.39	9.40	9.40
182-day	9.98	9.98	9.99	9.98
364-day	10.97	10.98	10.97	10.97
728-day	11.67	11.67	11.67	11.68
2. Overall Weighted Average Yield	11.19	10.47	10.83	10.91
3. Bank Rate¹	10.38	10.21	10.30	10.29

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