

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

	Auctions held on			
	04-Oct-02	11-Oct-02	18-Oct-02	25-Oct-02
1. Weighted Yield on:				
91-day	8.99	8.97	9.00	8.99
182-day	9.50	9.49	9.49	9.49
364-day	10.61	10.59	10.58	10.57
728-day	11.30	11.30	11.27	11.21
2. Overall Weighted Average Yield	9.51	10.07	10.06	10.77
3. Bank Rate ¹	9.45	9.60	9.66	10.32

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