

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

	Auctions held on			
	07-Sep-01	14-Sep-01	21-Sep-01	28-Sep-01
1. Weighted Yield on:				
91-day	9.39	9.40	9.40	9.38
182-day	9.95	10.00	9.99	9.99
364-day	10.94	10.89	10.94	10.97
728-day	11.69	11.70	11.68	11.67
2. Overall Weighted Average Yield	10.91	10.76	10.70	11.43
3. Bank Rate ¹	9.93	10.34	10.18	10.78

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