

Table 14b: Auctions of Treasury Bills: Maturity-wise: December 2001 - December 2002

	Dec-01	Jan-02	Feb-02	Mar-02	Apr-02	May-02	Jun-02	Jul-02	Aug-02	Sep-02	Oct-02	Nov-02	Dec-02
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	3,900	6,000	3,500	4,700	5,000	5,000	5,200	6,300	5,950	5,700	3,000	6,400	6,200
2. Total Bids Received	3,549	4,775	4,700	4,752	4,514	4,456	4,302	6,075	5,641	5,638	4,768	5,439	7,366
91-day	273	934	1,219	721	533	599	743	1,121	1,260	1,224	651	1,058	821
182-day	201	718	807	696	705	569	391	837	831	1,089	691	730	549
364-day	1,366	1,151	1,104	1,162	1,320	1,215	1,381	1,538	1,123	932	1,241	1,114	1,977
728-day	1,710	1,972	1,570	2,173	1,956	2,074	1,788	2,580	2,426	2,392	2,187	2,537	4,019
3. Total Bids Accepted	3,182	4,724	3,372	4,218	4,443	4,004	4,296	5,600	5,327	5,503	3,000	4,114	6,200
91-day	263	909	824	604	530	578	743	1,121	1,260	1,220	649	821	721
182-day	197	718	538	596	705	538	391	837	831	1,088	686	670	485
364-day	1,269	1,151	877	1,107	1,315	1,197	1,381	1,538	1,118	932	751	854	1,694
728-day	1,453	1,946	1,133	1,912	1,893	1,691	1,781	2,105	2,118	2,262	915	1,770	3,300
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	9.13	9.14	9.03	8.99	8.96	8.97	8.98	8.97	8.97	8.98	8.98	8.60	8.20
182-day	9.71	9.73	9.68	9.60	9.55	9.54	9.54	9.52	9.51	9.51	9.49	9.08	8.77
364-day	10.64	10.63	10.60	10.60	10.61	10.61	10.61	10.61	10.61	10.61	10.58	10.09	9.64
728-day	11.39	11.39	11.38	11.37	11.36	11.36	11.36	11.35	11.34	11.33	11.26	10.89	10.47
5. Overall Weighted Yield	10.80	10.52	10.33	10.58	10.56	10.55	10.54	10.40	10.34	10.33	10.20	9.97	9.85
6. Bank Rate (Simple Average)	10.27	10.04	9.85	9.90	10.09	10.02	9.92	9.89	9.73	9.65	10.07	9.59	9.17

Figures may not add up to totals due to rounding.