

Table 14b: Auctions of Treasury Bills: Maturity-wise: February 2002 - February 2003

	Feb-02	Mar-02	Apr-02	May-02	Jun-02	Jul-02	Aug-02	Sep-02	Oct-02	Nov-02	Dec-02	Jan-03	Feb-03
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	3,500	4,700	5,000	5,000	5,200	6,300	5,950	5,700	3,000	6,400	6,200	9,400	5,800
2. Total Bids Received	4,700	4,752	4,514	4,456	4,302	6,075	5,641	5,638	4,768	5,439	7,366	9,458	5,236
91-day	1,219	721	533	599	743	1,121	1,260	1,224	651	1,058	821	1,206	850
182-day	807	696	705	569	391	837	831	1,089	691	730	549	987	384
364-day	1,104	1,162	1,320	1,215	1,381	1,538	1,123	932	1,241	1,114	1,977	1,785	1,018
728-day	1,570	2,173	1,956	2,074	1,788	2,580	2,426	2,392	2,187	2,537	4,019	5,480	2,984
3. Total Bids Accepted	3,372	4,218	4,443	4,004	4,296	5,600	5,327	5,503	3,000	4,114	6,200	8,567	4,871
91-day	824	604	530	578	743	1,121	1,260	1,220	649	821	721	1,133	826
182-day	538	596	705	538	391	837	831	1,088	686	670	485	909	372
364-day	877	1,107	1,315	1,197	1,381	1,538	1,118	932	751	854	1,694	1,636	970
728-day	1,133	1,912	1,893	1,691	1,781	2,105	2,118	2,262	915	1,770	3,300	4,889	2,703
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	9.03	8.99	8.96	8.97	8.98	8.97	8.97	8.98	8.98	8.60	8.20	8.21	7.63
182-day	9.68	9.60	9.55	9.54	9.54	9.52	9.51	9.51	9.49	9.08	8.77	8.77	8.03
364-day	10.60	10.60	10.61	10.61	10.61	10.61	10.61	10.61	10.58	10.09	9.64	9.70	9.18
728-day	11.38	11.37	11.36	11.36	11.36	11.35	11.34	11.33	11.26	10.89	10.47	10.42	9.85
5. Overall Weighted Yield	10.33	10.58	10.56	10.55	10.54	10.40	10.34	10.33	10.20	9.97	9.85	9.82	9.20
6. Bank Rate (Simple Average)	9.85	9.90	10.09	10.02	9.92	9.89	9.73	9.65	10.07	9.59	9.17	9.04	8.59

Figures may not add up to totals due to rounding.