

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

	Jan-02	Feb-02	Mar-02	Apr-02	May-02	Jun-02	Jul-02	Aug-02	Sep-02	Oct-02	Nov-02	Dec-02	Jan-03
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	6,000	3,500	4,700	5,000	5,000	5,200	6,300	5,950	5,700	3,000	6,400	6,200	9,400
2. Total Bids Received	4,775	4,700	4,752	4,514	4,456	4,302	6,075	5,641	5,638	4,768	5,439	7,366	9,458
91-day	934	1,219	721	533	599	743	1,121	1,260	1,224	651	1,058	821	1,206
182-day	718	807	696	705	569	391	837	831	1,089	691	730	549	987
364-day	1,151	1,104	1,162	1,320	1,215	1,381	1,538	1,123	932	1,241	1,114	1,977	1,785
728-day	1,972	1,570	2,173	1,956	2,074	1,788	2,580	2,426	2,392	2,187	2,537	4,019	5,480
3. Total Bids Accepted	4,724	3,372	4,218	4,443	4,004	4,296	5,600	5,327	5,503	3,000	4,114	6,200	8,567
91-day	909	824	604	530	578	743	1,121	1,260	1,220	649	821	721	1,133
182-day	718	538	596	705	538	391	837	831	1,088	686	670	485	909
364-day	1,151	877	1,107	1,315	1,197	1,381	1,538	1,118	932	751	854	1,694	1,636
728-day	1,946	1,133	1,912	1,893	1,691	1,781	2,105	2,118	2,262	915	1,770	3,300	4,889
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	9.14	9.03	8.99	8.96	8.97	8.98	8.97	8.97	8.98	8.98	8.60	8.20	8.21
182-day	9.73	9.68	9.60	9.55	9.54	9.54	9.52	9.51	9.51	9.49	9.08	8.77	8.77
364-day	10.63	10.60	10.60	10.61	10.61	10.61	10.61	10.61	10.61	10.58	10.09	9.64	9.70
728-day	11.39	11.38	11.37	11.36	11.36	11.36	11.35	11.34	11.33	11.26	10.89	10.47	10.42
5. Overall Weighted Yield	10.52	10.33	10.58	10.56	10.55	10.54	10.40	10.34	10.33	10.20	9.97	9.85	9.82
6. Bank Rate (Simple Average)	10.04	9.85	9.90	10.09	10.02	9.92	9.89	9.73	9.65	10.07	9.59	9.17	9.04

Figures may not add up to totals due to rounding.