

Table 16: Auctions of Treasury Bills: Maturity-wise

| | Oct-01 | Nov-01 | Dec-01 | Jan-02 | Feb-02 | Mar-02 | Apr-02 | May-02 | Jun-02 | Jul-02 |
|---|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| <i>Rs million</i> | | | | | | | | | | |
| 1. Amount of Bills put on Tender | | | | | | | | | | |
| 2. Total Bids Received | 3,500 | 3,850 | 3,900 | 6,000 | 3,500 | 4,700 | 5,000 | 5,000 | 5,200 | 6,300 |
| 91-day | 570 | 852 | 273 | 934 | 1,219 | 721 | 533 | 599 | 743 | 1,121 |
| 182-day | 385 | 660 | 201 | 718 | 807 | 696 | 705 | 569 | 391 | 837 |
| 364-day | 864 | 861 | 1,366 | 1,151 | 1,104 | 1,162 | 1,320 | 1,215 | 1,381 | 1,538 |
| 728-day | 1,074 | 2,607 | 1,710 | 1,972 | 1,570 | 2,173 | 1,956 | 2,074 | 1,788 | 2,580 |
| 3. Total Bills Sold | 2,887 | 3,637 | 3,182 | 4,724 | 3,372 | 4,218 | 4,443 | 4,004 | 4,296 | 5,600 |
| 91-day | 565 | 611 | 263 | 909 | 824 | 604 | 530 | 578 | 743 | 1,121 |
| 182-day | 385 | 583 | 197 | 718 | 538 | 596 | 705 | 538 | 391 | 837 |
| 364-day | 864 | 525 | 1,269 | 1,151 | 877 | 1,107 | 1,315 | 1,197 | 1,381 | 1,538 |
| 728-day | 1,073 | 1,918 | 1,453 | 1,946 | 1,133 | 1,912 | 1,893 | 1,691 | 1,781 | 2,105 |
| <i>Per cent per annum</i> | | | | | | | | | | |
| 4. Weighted Average Yield | | | | | | | | | | |
| 91-day | 9.40 | 9.14 | 9.13 | 9.14 | 9.03 | 8.99 | 8.96 | 8.97 | 8.98 | 8.97 |
| 182-day | 9.98 | 9.75 | 9.71 | 9.73 | 9.68 | 9.60 | 9.55 | 9.54 | 9.54 | 9.52 |
| 364-day | 10.97 | 10.66 | 10.64 | 10.63 | 10.60 | 10.60 | 10.61 | 10.61 | 10.61 | 10.61 |
| 728-day | 11.67 | 11.40 | 11.39 | 11.39 | 11.38 | 11.37 | 11.36 | 11.36 | 11.36 | 11.35 |
| 5. Overall Weighted Yield | 10.79 | 10.65 | 10.80 | 10.52 | 10.33 | 10.58 | 10.56 | 10.55 | 10.54 | 10.40 |
| 6. Bank Rate (Simple Average) | 10.36 | 9.89 | 10.27 | 10.04 | 9.85 | 9.90 | 10.09 | 10.02 | 9.92 | 9.89 |

Figures may not add up to totals due to rounding.