

Table 14b: Auctions of Treasury Bills: July 2002 - July 2003

	Jul-02	Aug-02	Sep-02	Oct-02	Nov-02	Dec-02	Jan-03	Feb-03	Mar-03	Apr-03	May-03	Jun-03	Jul-03
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	6,300	5,950	5,700	3,000	6,400	6,200	9,400	5,800	6,100	6,400	5,250	6,500	5,500
2. Total Bids Received	6,075	5,641	5,638	4,768	5,439	7,366	9,458	5,236	6,979	8,023	6,132	7,497	7,573
91-day	1,121	1,260	1,224	651	1,058	821	1,206	850	1,070	378	341	376	226
182-day	837	831	1,089	691	730	549	987	384	675	364	445	931	867
364-day	1,538	1,123	932	1,241	1,114	1,977	1,785	1,018	1,500	1,225	1,135	1,701	1,338
728-day	2,580	2,426	2,392	2,187	2,537	4,019	5,480	2,984	3,733	6,056	4,211	4,489	5,142
3. Total Bids Accepted	5,600	5,327	5,503	3,000	4,114	6,200	8,567	4,871	6,100	6,330	4,997	6,293	5,500
91-day	1,121	1,260	1,220	649	821	721	1,133	826	926	279	270	309	166
182-day	837	831	1,088	686	670	485	909	372	599	287	377	846	624
364-day	1,538	1,118	932	751	854	1,694	1,636	970	1,332	1,004	928	1,419	953
728-day	2,105	2,118	2,262	915	1,770	3,300	4,889	2,703	3,244	4,760	3,422	3,719	3,757
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	8.97	8.97	8.98	8.98	8.60	8.20	8.21	7.63	7.61	7.56	7.29	7.26	7.23
182-day	9.52	9.51	9.51	9.49	9.08	8.77	8.77	8.03	8.15	8.10	7.95	7.94	7.86
364-day	10.61	10.61	10.61	10.58	10.09	9.64	9.70	9.18	9.17	9.12	8.87	8.82	8.75
728-day	11.35	11.34	11.33	11.26	10.89	10.47	10.42	9.85	9.86	9.82	9.61	9.55	9.53
5. Overall Weighted Yield	10.40	10.34	10.33	10.20	9.97	9.85	9.82	9.20	9.20	9.53	9.22	9.06	9.13
6. Bank Rate (Simple Average)	9.89	9.73	9.65	10.07	9.59	9.17	9.04	8.59	8.55	8.51	8.37	8.37	8.33

Figures may not add up to totals due to rounding.