

Table 16: Auctions of Treasury Bills: Maturity-wise

| | Mar-01 | Apr-01 | May-01 | Jun-01 | Jul-01 | Aug-01 | Sep-01 | Oct-01 |
|---|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| 1. Amount of Bills put on Tender | 5,750 | 4,000 | 3,250 | 4,300 | 4,800 | 3,600 | 2,600 | 3,500 |
| 2. Total Bids Received | 5,401 | 4,478 | 2,546 | 5,081 | 4,495 | 3,844 | 3,383 | 2,892 |
| 91-day | 1,664 | 1,133 | 137 | 333 | 450 | 652 | 458 | 570 |
| 182-day | 190 | 603 | 241 | 563 | 606 | 632 | 373 | 385 |
| 364-day | 1,262 | 1,591 | 799 | 2,196 | 2,256 | 1,102 | 1,043 | 864 |
| 728-day | 2,286 | 1,151 | 1,370 | 1,988 | 1,184 | 1,458 | 1,509 | 1,074 |
| 3. Total Bills Sold | 5,004 | 3,697 | 2,546 | 3,607 | 4,137 | 3,055 | 2,535 | 2,887 |
| 91-day | 1,522 | 958 | 137 | 288 | 450 | 649 | 418 | 565 |
| 182-day | 143 | 498 | 241 | 333 | 606 | 532 | 334 | 385 |
| 364-day | 1,154 | 1,325 | 799 | 1,620 | 1,938 | 898 | 717 | 864 |
| 728-day | 2,185 | 916 | 1,370 | 1,366 | 1,142 | 976 | 1,066 | 1,073 |
| 4. Weighted Average Yield | | | | | | | | |
| 91-day | 9.89 | 9.82 | 9.83 | 9.44 | 9.49 | 9.49 | 9.40 | 9.40 |
| 182-day | 10.50 | 10.42 | 10.30 | 9.99 | 10.00 | 10.00 | 9.99 | 9.98 |
| 364-day | 12.22 | 12.20 | 12.23 | 11.65 | 11.69 | 11.69 | 10.92 | 10.97 |
| 728-day | 12.50 | 12.49 | 12.49 | 11.94 | 11.94 | 11.90 | 11.68 | 11.67 |
| 5. Overall Weighted Yield | 11.59 | 11.42 | 12.06 | 11.43 | 11.27 | 10.99 | 10.87 | 10.79 |
| 6. Bank Rate (Simple Average) | 10.67 | 11.01 | 11.53 | 11.12 | 11.03 | 10.51 | 10.14 | 10.36 |

Figures may not add up to totals due to rounding.