

Table 14b: Auctions of Treasury Bills: Maturity-wise

	Dec-01	Jan-02	Feb-02	Mar-02	Apr-02	May-02	Jun-02	Jul-02	Aug-02	Sep-02
	<i>(Rs million)</i>									
1. Amount of Bills put on Tender	3,900	6,000	3,500	4,700	5,000	5,000	5,200	6,300	5,950	5,700
2. Total Bids Received	3,549	4,775	4,700	4,752	4,514	4,456	4,302	6,075	5,641	5,638
91-day	273	934	1,219	721	533	599	743	1,121	1,260	1,224
182-day	201	718	807	696	705	569	391	837	831	1,089
364-day	1,366	1,151	1,104	1,162	1,320	1,215	1,381	1,538	1,123	932
728-day	1,710	1,972	1,570	2,173	1,956	2,074	1,788	2,580	2,426	2,392
3. Total Bills Accepted	3,182	4,724	3,372	4,218	4,443	4,004	4,296	5,600	5,327	5,503
91-day	263	909	824	604	530	578	743	1,121	1,260	1,220
182-day	197	718	538	596	705	538	391	837	831	1,088
364-day	1,269	1,151	877	1,107	1,315	1,197	1,381	1,538	1,118	932
728-day	1,453	1,946	1,133	1,912	1,893	1,691	1,781	2,105	2,118	2,262
	<i>(per cent per annum)</i>									
4. Weighted Average Yield										
91-day	9.13	9.14	9.03	8.99	8.96	8.97	8.98	8.97	8.97	8.98
182-day	9.71	9.73	9.68	9.60	9.55	9.54	9.54	9.52	9.51	9.51
364-day	10.64	10.63	10.60	10.60	10.61	10.61	10.61	10.61	10.61	10.61
728-day	11.39	11.39	11.38	11.37	11.36	11.36	11.36	11.35	11.34	11.33
5. Overall Weighted Yield	10.80	10.52	10.33	10.58	10.56	10.55	10.54	10.40	10.34	10.33
6. Bank Rate (Simple Average)	10.27	10.04	9.85	9.90	10.09	10.02	9.92	9.89	9.73	9.65

Figures may not add up to totals due to rounding.