

No. 21 : AUCTIONS OF 91 DAY GOVERNMENT OF INDIA TREASURY BILLS

(Amount in Rs. crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devolvement on		Total Issue (8+9+10+11)	Cut-off Price (per cent)	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)
			Number	Total Face Value		Number	Total Face Value		PDs/SDs*	RBI				
				Com- petitive	Non- Competitive		Com- petitive	Non- Competitive						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
2005-06														
Oct. 5	Oct. 7	2,000.00	65	3,814.56	—	30	2,000.00	—	—	—	2,000.00	98.67	5.4065	35,616.10
Oct. 11	Oct. 14	2,000.00	50	2,545.00	—	44	2,000.00	—	—	—	2,000.00	98.65	5.4889	36,778.97
Oct. 19	Oct. 21	2,000.00	65	3,678.39	—	43	2,000.00	—	—	—	2,000.00	98.64	5.5302	36,778.97
Oct. 26	Oct. 28	2,000.00	67	3,465.40	—	44	2,000.00	—	—	—	2,000.00	98.63	5.5714	38,778.97
Nov. 2	Nov. 4	2,000.00	59	2,885.50	351.50	54	2,000.00	351.50	—	—	2,351.50	98.60	5.6951	39,130.47
Nov. 9	Nov. 11	2,000.00	55	2,727.20	—	11	500.00	—	—	—	500.00	98.57	5.8189	37,612.08
Nov. 16	Nov. 18	500.00	52	1,799.44	221.65	26	500.00	221.65	—	—	721.65	98.57	5.8189	36,130.73
Nov. 23	Nov. 25	500.00	47	2,228.90	—	19	500.00	—	—	—	500.00	98.59	5.7364	34,630.73
Nov. 30	Dec. 2	500.00	44	2,015.50	363.00	19	500.00	363.00	—	—	863.00	98.59	5.7364	28,630.73
Dec. 7	Dec. 9	500.00	39	2,386.94	1,230.89	5	500.00	1,230.89	—	—	1,730.89	98.61	5.6539	25,437.95
Dec. 14	Dec. 16	500.00	40	1,820.11	—	10	500.00	—	—	—	500.00	98.58	5.7776	21,937.95
Dec. 21	Dec. 23	500.00	43	922.15	3,352.69	28	500.00	3,352.69	—	—	3,852.69	98.52	6.0254	21,521.32
Dec. 28	Dec. 30	500.00	33	1,016.65	200.00	19	500.00	200.00	—	—	700.00	98.50	6.1081	19,719.73
Jan. 4	Jan. 6	500.00	56	1,993.05	—	19	500.00	—	—	—	500.00	98.54	5.9428	18,219.73
Jan. 10	Jan. 13	500.00	44	1,283.25	7.48	25	500.00	7.48	—	—	507.48	98.48	6.1908	16,727.21
Jan. 18	Jan. 20	500.00	39	1,534.16	10.16	17	500.00	10.16	—	—	510.16	98.48	6.1908	15,237.36
Jan. 25	Jan. 27	500.00	37	918.21	153.08	24	500.00	153.08	—	—	653.08	98.36	6.6877	13,890.44
Feb. 1	Feb. 3	500.00	50	2,481.16	206.54	11	500.00	206.54	—	—	706.54	98.39	6.5634	12,245.48
Feb. 8	Feb. 10	500.00	36	1,453.47	1.48	11	500.00	1.48	—	—	501.48	98.39	6.5634	12,246.96
Feb. 15	Feb. 17	500.00	43	1,095.22	787.44	24	500.00	787.44	—	—	1,287.44	98.36	6.6877	12,812.75
Feb. 22	Feb. 24	500.00	37	1,048.74	652.00	23	500.00	652.00	—	—	1,152.00	98.36	6.6877	13,464.75
Mar. 1	Mar. 3	500.00	39	1,479.10	461.82	24	500.00	461.82	—	—	961.82	98.36	6.6877	13,563.57
Mar. 8	Mar. 10	500.00	43	1,896.44	464.99	18	500.00	464.99	—	—	964.99	98.37	6.6462	12,797.67
Mar. 14	Mar. 17	500.00	55	1,661.96	1,205.00	21	500.00	1,205.00	—	—	1,705.00	98.38	6.6048	14,002.67
Mar. 22	Mar. 24	500.00	50	2,659.17	367.84	9	500.00	367.84	—	—	867.84	98.40	6.5219	11,017.82
Mar. 29	Mar. 31	500.00	61	2,730.15	5,500.26	20	500.00	5,500.26	—	—	6000.26	98.50	6.1081	16,318.08

No. 21 : AUCTIONS OF 91 DAY GOVERNMENT OF INDIA TREASURY BILLS (Concl'd.)

(Amount in Rs. crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devolvement on		Total Issue (8+9+10+11)	Cut-off Price (per cent)	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)
			Number	Total Face Value		Number	Total Face Value		PDS/SDs*	RBI				
				Com- petitive	Non- Competitive		Com- petitive	Non- Competitive						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
2006-07														
Apr. 5	Apr. 7	500.00	42	3,448.00	—	3	500.00	—	—	—	500.00	98.58	5.7776	16,318.08
Apr. 12	Apr. 15	500.00	51	3,117.75	1,607.62	6	500.00	1,607.62	—	—	2,107.62	98.65	5.4889	17,918.22
Apr. 19	Apr. 21	500.00	43	2,889.75	260.29	9	500.00	260.29	—	—	760.29	98.67	5.4065	18,168.35
Apr. 26	Apr. 28	500.00	34	1,685.00	250.00	14	500.00	250.00	—	—	750.00	98.67	5.4065	18,265.27
May 3	May 5	2,000.00	50	2,749.00	1,444.37	40	2,000.00	1,444.37	—	—	3,444.37	98.59	5.7364	21,003.09
May 10	May 12	2,000.00	70	5,791.80	641.14	11	2,000.00	641.14	—	—	2,641.14	98.61	5.6539	23,142.75
May 17	May 19	2,000.00	49	4,949.74	519.20	18	2,000.00	519.20	—	—	2,519.20	98.61	5.6539	24,374.52
May 24	May 26	2,000.00	38	1,281.00	6.25	14	511.00	6.25	—	—	517.25	98.60	5.6951	23,739.77
May 31	Jun. 2	2,000.00	55	4,056.10	770.00	13	856.10	770.00	—	—	1,626.10	98.59	5.7364	24,404.05
Jun. 7	Jun. 9	2,000.00	60	6,325.37	800.00	20	2,000.00	800.00	—	—	2,800.00	98.59	5.7364	26,239.06
Jun. 14	Jun. 16	2,000.00	58	2,213.34	257.30	52	2,000.00	257.30	—	—	2,257.30	98.48	6.1908	26,791.36
Jun. 21	Jun. 23	2,000.00	57	2,314.36	1,100.00	12	581.86	1100.00	—	—	1,681.86	98.45	6.3149	27,605.38
Jun. 28	Jun. 30	2,000.00	54	2,215.00	500.00	9	575.00	500.00	—	—	1,075.00	98.44	6.3563	22,680.12
Jul. 5	Jul. 7	2,000.00	56	3,516.21	0.00	31	2,000.00	0.00	—	—	2,000.00	98.43	6.3977	24,180.12
Jul. 12	Jul. 14	2,000.00	62	2,886.00	500.00	36	2,000.00	500.00	—	—	2,500.00	98.43	6.3977	24,572.50
Jul. 19	Jul. 21	2,000.00	60	3,909.05	750.00	41	2,000.00	750.00	—	—	2,750.00	98.42	6.4391	26,562.22
Jul. 26	Jul. 28	2,000.00	91	4,250.75	2,350.00	30	805.75	2,350.00	—	—	3,155.75	98.42	6.4391	28,967.97
Aug. 2	Aug. 4	2,000.00	79	4,703.00	—	63	2,000.00	—	—	—	2,000.00	98.42	6.4391	27,523.60
Aug. 9	Aug. 11	2,000.00	65	5,520.59	700.00	18	2,000.00	700.00	—	—	2,700.00	98.44	6.3563	27,582.46
Aug. 16	Aug. 18	2,000.00	73	3,666.47	1,510.00	51	2,000.00	1,510.00	—	—	3,510.00	98.43	6.3977	28,573.26
Aug. 23	Aug. 25	2,000.00	55	3,763.15	500.00	22	2,000.00	500.00	—	—	2,500.00	98.43	6.3977	30,556.01
Aug. 30	Sep. 1	2,000.00	44	2,687.00	100.00	32	2,000.00	100.00	—	—	2,100.00	98.42	6.4391	31,029.91
Sep. 6	Sep. 8	2,000.00	41	3,155.00	—	23	2,000.00	—	—	—	2,000.00	98.42	6.4391	30,229.91
Sep. 13	Sep. 15	2,000.00	52	2,873.54	1,165.00	37	2,000.00	1,165.00	—	—	3,165.00	98.41	6.4805	31,137.61
Sep. 20	Sep. 22	2,000.00	45	2,125.11	620.00	25	860.11	620.00	—	—	1,480.11	98.40	6.5219	30,935.86
Sep. 27	Sep. 29	2,000.00	48	2,645.36	1,200.00	42	2,000.00	1,200.00	—	—	3,200.00	98.38	6.6048	33,060.86

* : Effective from auction dated May 14, 1999, devolvement would be on RBI only.

Notes : 1. Notified amount of Rs. 2,000 crore includes Rs. 1,500 crore under Market Stabilisation Scheme. Outstanding amount is net of redemption during the week.

2. The presentation of implicit yield at cut-off price has been changed from actual/364-day count convention to actual/365-day count convention from auction dated October 27, 2004.