## 10. Auctions of Government of India Treasury Bills (TBs)

**Bids Accepted** 

Total Face Value

(Rs. crore) Amount

Outstanding

Weigh-

ted

Total

Issue

Devol-

vement

**Implicit** 

Yield at

1					Number			Number				(8+9+10)	Average	Cut-off	as on the
						Com- petitive	Non- Com- petitive	2,444	Com- petitive	Non- Com- petitive	on RBI	(8+9+10)	Price	Price (per cent)	Date of Issue (Face Value)
1		7	2	3	4	5	6	7	8	9	10	11	12	13	14
91-Day Treasury Bills															
2006-	-2007														
Jul.	5	Jul.	7	2,000	56	3,516	-	31	2,000	_	_	2,000	98.44	6.3977	24,180
Oct.	4	Oct.	6	2,000	44	2,886	2,100	26	2,000	2,100	_	4,100	98.39	6.6048	35,161
Jan.	3	Jan.	5	2,000	52	2,972	-	36	2,000	_	_	2,000	98.27	7.1443	28,507
Jan.	24	Jan.	27	2,000	33	900	100	23	520	100		620	98.23	7.3937	31,557
	182-Day Treasury Bills														
2006-	-2007														
Jul.	12	Jul.	14	1,500	40	1,295	-	16	525	-	_	525	96.77	6.7368	11,607
Oct.	4	Oct.	6	1,500	33	2,447	_	18	1,500	_	_	1,500	96.74	6.8011	20,707
Jan.	10	Jan.	12	1,500	51	3,408	400	17	1,500	400	_	1,900	96.57	7.1447	21,053
Jan.	24	Jan.	27	1,500	22	635	_	21	560	_		560	96.38	7.7487	20,113
1	364-Day Treasury Bills														
2006-	-2007														
Jul.	5	Jul.	7	2,000	110	6,285	-	27	2,000	_	_	2,000	93.45	7.0513	43,269
Oct.	11	Oct.	13	2,000	58	4,680	17	24	2,000	17	_	2,017	93.56	6.9137	43,983
Jan.	3	Jan.	5	2,000	78	4,225	5	27	2,000	5	_	2,005	93.33	7.1893	48,349
Jan.	17	Jan.	19	2,000	43	2,315	402	21	1,155	402	_	1,557	93.26	7.2700	48,904
Notes	2. For	91-day '	TBs, no	otified amoun	t of Rs. 2,000		Rs.1,500 cror	e under Marke	et Stabilisatior			-			1, 2002. includes Rs.1,000

Bids Received

Total Face Value

Date of

Auction

Date of

Issue

Notified

Amount

Number

<sup>3.</sup> Effective from auction dated June 2, 1999, non-competitive bids have been allowed in the case of 364-day TBs.

<sup>4.</sup> 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.