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

Bids Accepted

Total Face Value

Total

Issue

Devol-

Weigh-

ted

Implicit

Yield at

Notified

Amount

Date of

Issue

Date of

Auction

Bids Received

Total Face Value

(Rs. crore)

Amount

Outstanding

Auction		Issue		Amount	Number	Total Face Value		Number	Total Face Value		vement	Issue	ted	Yield at	Outstanding
					1,4411001	Com-	Non- Com-	Number	Com-	Non- Com-	on	(8+9+10)	Average Price	Cut-off Price	as on the Date of Issue
						petitive	petitive		petitive	petitive	RBI			(per cent)	(Face Value)
1		2		3	4	5	6	7	8	9	10	11	12	13	14
91-Day Treasury Bills															
2006															
Oct.	4	Oct.	6	2,000	44	2,886	2,100	26 36	2,000	2,100	_	4,100	98.39	6.6048	35,161
Jan.	- 2008	Jan.	5	2,000	52	2,972	_	30	2,000	_	_	2,000	98.27	7.1443	28,507
Apr.	4	Apr.	7	2.000	111	8.612	1.200	15	2.000	1.200	_	3.200	98.07	7.9353	46,429
Jun.	11	Jun.	13	3,000	119	6,492	· —	88	3,000		_	3,000	98.15	7.7268	53,928
Jun.	13	Jun.	15	3,500	119	9,998	1,600	47	3,500	1,600	_	5,100	98.11	7.7685	52,028
182-Day Treasury Bills															
	-2007	_													
Oct.	4 10	Oct.	6 12	1,500 1,500	33 51	2,447 3,408	400	18 17	1,500 1,500	400	_	1,500	96.74	6.8011	20,707
Jan.	-2008	Jan.	12	1,500	51	5,406	400	17	1,500	400	_	1,900	96.57	7.1447	21,053
Apr.	4	Apr.	7	1,500	88	7,005	_	5 56	1,500	_	_	1,500	96.18	7.9869	17,206
Jun.	11	Jun.	13	2,000	113	7,145	_	56	2,000	-	_	2,000	96.28	7.8136	20,711
Jun.	13	Jun.	15	2,500	114	9,925	_	15	2,500	_	_	2,500	96.26	7.8136	21,711
364-Day Treasury Bills															
	-2007														
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
	-2008		10	2 000	112	8.010	120	10	2.000	120		2.120	02.00	7.6005	54042
Apr.	11 6	Apr.	13 8	2,000 3,000	112 120	8,010 10,936	130 119	10 28	2,000 3,000	130 119	_	2,130 3,119	92.90 92.91	7.6985 7.6869	54,943 55 744
Jun.		Jun.													55,744
Notes												Multiple Price	Auction from	December 1	1, 2002.
				,			ve bids have l			. ,					
	3. Th	e preser	ntation	ot implicit y	ield at cut-off	price has bee	en changed fro	om actual/364	day count co	nvention to a	ictual/365 day	count conver	ntion from au	ction dated (October 27, 2004.