10. Auctions of Government of India Treasury Bills (TBs) **Bids Received Bids Accepted** Total Weigh-

Devol-

Date of

Date of

Auction

Notified

Amount

(Rs. crore)

Amount

Outstanding

Implicit

Yield at

ted

Issue

Auction		Issue		Amount	Number	Total Face Value		Number	Total Face Value		vement	Issue	ted	Yield at	Outstanding
						Com- petitive	Non- Com- petitive	Number	Com- petitive	Non- Com- petitive	on RBI	(8+9+10)	Average Price	Cut-off Price (per cent)	as on the Date of Issue (Face Value)
1		2		3	4	5	6	7	8	9	10	11	12	13	14
	91-Day Treasury Bills														
2006-2007 Oct. 4 Jan. 3 2007-2008 Apr. 4 Jun. 25 Jun. 27		Oct. Jan. Apr. Jun. Jun.	6 5 7 27 29	2,000 2,000 2,000 5,000 3,500	44 52 111 190 143	2,886 2,972 8,612 18,850 11,682	2,100 — 1,200 — 1,100	26 36 15 32 52 2-Day Tr	2,000 2,000 2,000 5,000 3,500 easury I	2,100 — 1,200 — 1,100 Bills	_ _ _ _ _	4,100 2,000 3,200 5,000 4,600	98.39 98.27 98.07 98.26 98.20	6.6048 7.1443 7.9353 7.1443 7.3937	35.161 28,507 46,429 69,356 65,956
2006: Oct. Jan. 2007: Apr. Jun.	-2007 4 10 -2008 4 27	Oct. Jan. Apr. Jun.	6 12 7 29	1,500 1,500 1,500 2,500	33 51 88 120	2,447 3,408 7,005 11,687	400	18 17 5 33	1,500 1,500 1,500 2,500	400	_ _ _ _	1,500 1,900 1,500 2,500	96.74 96.57 96.18 96.34	6.8011 7.1447 7.9869 7.6622	20,707 21,053 17,206 23,701
							364	4-Day Tr	easury I	Bills					
Oct. Jan.	-2007 11 3 -2008	Oct. Jan.	13 5	2,000 2,000	58 78	4,680 4,225	17 5	24 27	2,000 2,000	17 5	_	2,017 2,005	93.56 93.33	6.9137 7.1893	43,983 48,349
Apr. Jun.	11 20	Apr. Jun.		2,000 3,000	112 131	8,010 12,910	130 496	10 47	2,000 3,000	130 496		2,130 3,496	92.90 92.96	7.6985 7.6520	54,943 56,325
lotes	s: 1. For 91-day TBs, Uniform Price Auction was introduced from November 6, 1998. The format of auction has been changed to Multiple Price Auction from December 11, 2002. 2. Effective from auction dated June 2, 1999, non-competitive bids have been allowed in the case of 364-day TBs. 3. 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.														