

TABLE 228 : AUCTIONS OF 364-DAY GOVERNMENT OF INDIA TREASURY BILLS

(Rupees crore)											
Date of auction	Date of issue	Notified amount	Bids received		Bids accepted		Devolvement on		Cut-off price	Implicit yield at cut-off price (per cent)	Amount of outstanding bills after conversion as on the date of issue
			Number	Total face value	Number	Total face value	Primary dealers	RBI			
1	2	3	4	5	6	7	8	9	10	11	12
2003-04											
1-Apr-03	4-Apr-03	1000.00	55	2210.00	19	1000.00	0	0	94.79	5.50	26126.36
16-Apr-03	19-Apr-03	1000.00	70	3080.00	35	1000.00	0	0	95.05	5.21	26126.36
30-Apr-03	2-May-03	1000.00	65	2390.00	28	1000.00	0	0	95.35	4.88	26126.36
13-May-03	17-May-03	1000.00	61	2105.00	28	1000.00	0	0	95.45	4.77	26126.36
28-May-03	30-May-03	1000.00	57	1650.00	36	1000.00	0	0	95.44	4.78	26125.82
11-Jun-03	13-Jun-03	1000.00	73	2866.30	30	1001.30	0	0	95.28	4.95	26127.12
25-Jun-03	27-Jun-03	1000.00	50	2160.00	30	1000.00	0	0	95.29	4.94	26099.77
9-Jul-03	11-Jul-03	1000.00	52	2458.70	20	1028.70	0	0	95.27	4.96	26128.47
23-Jul-03	25-Jul-03	1000.00	53	1875.00	31	1000.00	0	0	95.43	4.79	26128.47
6-Aug-03	8-Aug-03	1000.00	55	1625.00	38	1000.00	0	0	95.28	4.95	26128.47
20-Aug-03	22-Aug-03	1000.00	64	2385.00	23	1000.00	0	0	95.27	4.96	26124.18
3-Sep-03	5-Sep-03	1000.00	63	3379.50	19	1004.50	0	0	95.52	4.69	26128.68
17-Sep-03	19-Sep-03	1000.00	68	3270.10	17	1000.00	0	0	95.60	4.60	26128.68
1-Oct-03	3-Oct-03	1000.00	46	1615.00	40	1000.00	0	0	95.70	4.49	26128.68
15-Oct-03	17-Oct-04	1000.00	51	2550.00	18	1000.00	0	0	95.82	4.36	26128.68
29-Oct-03	31-Oct-04	1000.00	61	2983.00	20	1000.00	0	0	95.49	4.72	26127.18
12-Nov-03	14-Nov-03	1000.00	51	2770.00	17	1000.00	0	0	95.73	4.46	26127.18
25-Nov-03	28-Nov-03	1000.00	46	1860.02	27	1000.02	0	0	95.80	4.38	26127.20
10-Dec-03	12-Dec-03	1000.00	52	1999.49	28	1001.49	0	0	95.84	4.34	26128.68
24-Dec-03	26-Dec-03	1000.00	47	1600.00	27	1000.00	0	0	95.87	4.31	26128.68
7-Jan-04	9-Jan-04	1000.00	33	1352.50	25	1002.50	0	0	95.81	4.37	26131.18
21-Jan-04	23-Jan-04	1000.00	44	2619.58	22	1001.58	0	0	95.80	4.38	26131.18
4-Feb-04	6-Feb-04	1000.00	46	2543.00	15	1000.00	0	0	95.78	4.41	26131.18
17-Feb-04	20-Feb-04	1000.00	38	1811.10	26	1091.10	0	0	95.71	4.48	26131.18
3-Mar-04	5-Mar-04	1000.00	58	2000.00	32	1000.00	0	0	95.77	4.42	26131.18
17-Mar-04	19-Mar-04	1000.00	55	2559.35	18	1004.35	0	0	95.87	4.31	26135.53
31-Mar-04	2-Apr-04	1000.00	47	1660.00	39	1000.00	0	0	95.75	4.44	26135.53
2004-05											
13-Apr-04	16-Apr-04	2000.00	79	1660.00	56	2000.00	0	0	95.73	4.46	27135.53
28-Apr-04	30-Apr-04	2000.00	84	4130.00	39	2000.00	0	0	95.75	4.44	28135.53
12-May-04	14-May-04	2000.00	63	6575.00	27	2000.00	0	0	95.75	4.44	29135.53
26-May-04	28-May-04	2000.00	61	5566.00	29	2000.00	0	0	95.76	4.43	30135.53
9-Jun-04	11-Jun-04	2000.00	46	3387.30	30	2001.30	0	0	95.71	4.48	31135.53
23-Jun-04	25-Jun-04	2000.00	44	1771.00	28	1230.00	0	0	95.57	4.64	31365.53
7-Jul-04	9-Jul-04	2000.00	64	4513.70	29	2028.70	0	0	95.60	4.60	32365.53
21-Jul-04	23-Jul-04	2000.00	66	3780.18	30	2005.18	0	0	95.58	4.62	33370.71
4-Aug-04	6-Aug-04	2000.00	56	3325.00	32	2000.00	0	0	95.58	4.62	34370.71
18-Aug-04	21-Aug-04	2000.00	63	1876.00	59	1751.00	0	0	94.89	5.39	35121.71
1-Sep-04	3-Sep-04	2000.00	91	5424.50	44	2004.50	0	0	95.20	5.04	36121.71
15-Sep-04	17-Sep-04	2000.00	121	5921.00	47	2000.00	0	0	95.02	5.24	37121.71
29-Sep-04	1-Oct-04	2000.00	119	6466.00	28	2000.00	0	0	94.90	5.37	38121.71
12-Oct-04	15-Oct-04	2000.00	103	5179.50	33	2004.50	0	0	94.81	5.47	39126.21
27-Oct-04	29-Oct-04	2000.00	101	6445.00	33	2000.00	0	0	94.63	5.69	40126.21
10-Nov-04	13-Nov-04	1000.00	44	2631.00	22	1000.00	0	0	94.57	5.76	40126.21
24-Nov-04	27-Nov-04	1000.00	48	2661.02	24	1000.02	0	0	94.64	5.68	40126.21
8-Dec-04	10-Dec-04	2000.00	88	5162.49	43	2001.49	0	0	94.67	5.65	41126.21
22-Dec-04	24-Dec-04	1000.00	60	3281.00	16	1000.00	0	0	94.59	5.74	41126.21
5-Jan-05	7-Jan-05	2000.00	57	4348.50	36	2002.50	0	0	94.69	5.62	42126.21
19-Jan-05	22-Jan-05	2000.00	88	3922.14	48	2001.58	0	0	94.56	5.77	43126.21
2-Feb-05	4-Feb-05	2000.00	76	4536.00	36	2000.00	0	0	94.66	5.66	44126.21
16-Feb-05	18-Feb-05	2000.00	82	6781.10	33	2091.10	0	0	94.67	5.65	45126.21
2-Mar-05	4-Mar-05	2000.00	75	6390.00	23	2000.00	0	0	94.70	5.61	46126.21
16-Mar-05	18-Mar-05	2000.00	78	4741.60	32	2010.60	0	0	94.70	5.61	47132.46
2005-06											
30-Mar-05	2-Apr-05	2000.00	65	5296.00	26	2000.00	0	0	94.66	5.66	48132.46
13-Apr-05	15-Apr-05	2000.00	86	6275.00	40	2080.00	0	0	94.67	5.65	48212.46
27-Apr-05	29-Apr-05	2000.00	68	3969.73	34	2000.00	0	0	94.71	5.60	48212.46
11-May-05	13-May-05	2000.00	85	6080.00	35	2000.00	0	0	94.73	5.58	48212.46
25-May-05	27-May-05	2000.00	48	3066.00	34	2000.00	0	0	94.72	5.59	48212.46
8-Jun-05	10-Jun-05	2000.00	56	4330.00	37	2200.00	0	0	94.71	5.60	48411.16
22-Jun-05	24-Jun-05	2000.00	44	3112.00	32	2002.00	0	0	94.69	5.62	49183.16
6-Jul-05	8-Jul-05	2000.00	53	4046.00	28	2000.00	0	0	94.59	5.73	49154.46
20-Jul-05	22-Jul-05	2000.00	58	2706.33	47	2030.33	0	0	94.45	5.89	49179.61
3-Aug-05	5-Aug-05	2000.00	75	5156.00	23	2000.00	0	0	94.67	5.64	49179.61
17-Aug-05	19-Aug-05	2000.00	83	5941.62	32	2005.62	0	0	94.70	5.61	49434.23

(Continued)

**TABLE 228 : AUCTIONS OF 364-DAY GOVERNMENT OF
INDIA TREASURY BILLS (Concd.)**

(Rupees crore)											
Date of auction	Date of issue	Notified amount	Bids received		Bids accepted		Devolvement on		Cut-off price	Implicit yield at cut-off price (per cent)	Amount of outstanding bills after conversion as on the date of issue
			Number	Total face value	Number	Total face value	Primary dealers	RBI			
1	2	3	4	5	6	7	8	9	10	11	12
2005-06											
31-Aug-05	2-Sep-05	2000.00	66	4145.75	21	2004.75	0	0	94.69	5.6232	49434.48
14-Sep-05	16-Sep-05	2000.00	56	3526.00	28	2250.00	0	0	94.71	5.6008	49684.48
28-Sep-05	30-Sep-05	2000.00	49	3146.00	25	2000.00	0	0	94.54	5.7912	49684.48
11-Oct-05	14-Oct-05	2000.00	108	6576.90	45	2010.90	0	0	94.49	5.8473	49690.88
26-Oct-05	28-Oct-05	2000.00	80	7205.00	6	2000.00	0	0	94.50	5.8361	49690.88
9-Nov-05	11-Nov-05	2000.00	65	3991.00	11	1000.00	0	0	94.37	5.9823	49690.88
23-Nov-05	25-Nov-05	1000.00	57	2919.78	28	1000.00	0	0	94.41	5.9372	49690.86
7-Dec-05	9-Dec-05	1000.00	34	2721.00	13	1170.00	0	0	94.35	6.0048	48859.38
21-Dec-05	23-Dec-05	1000.00	49	2161.00	31	1000.00	0	0	94.20	6.1740	48859.38
4-Jan-06	6-Jan-06	1000.00	52	2840.08	26	1004.08	0	0	94.24	6.1288	47860.96
18-Jan-06	20-Jan-06	1000.00	48	2603.05	21	1002.05	0	0	94.09	6.2985	48863.00
1-Feb-06	3-Feb-06	1000.00	49	2736.00	18	1250.00	0	0	93.70	6.7421	46111.43
15-Feb-06	17-Feb-06	1000.00	54	3167.60	17	1241.60	0	0	93.64	6.8106	45261.93
1-Mar-06	3-Mar-06	1000.00	37	2646.00	9	1000.00	0	0	93.65	6.7992	44261.93
14-Mar-06	17-Mar-06	1000.00	57	3458.00	22	1017.00	0	0	93.69	6.7535	43268.33
29-Mar-06	31-Mar-06	1000.00	42	4746.00	12	1750.00	0	0	93.98	6.4232	45018.33
2006-07							0	0			
12-Apr-06	15-Apr-06	1000.00	37	2276.00	3	1000.00	0	0	94.30	6.0611	41938.00
26-Apr-06	28-Apr-06	1000.00	35	2080.00	23	1300.00	0	0	94.44	5.9035	41238.00
10-May-06	12-May-06	2000.00	49	2015.00	32	1000.00	0	0	94.13	6.2532	40238.00
24-May-06	26-May-06	2000.00	53	5390.00	17	2650.00	0	0	93.97	6.4346	40888.00
07-Jun-06	09-Jun-06	2000.00	63	5521.78	40	3666.78	0	0	93.93	6.4800	42355.00
21-Jun-06	23-Jun-06	2000.00	99	5495.83	43	2915.83	0	0	93.43	7.0513	43269.00
5-Jul-06	7-Jul-06	2000.00	110	6285.00	27	2000.00	0	0	93.43	7.0513	43269.00
19-Jul-06	21-Jul-06	2000.00	105	6475.50	22	2280.50	0	0	93.46	7.0169	43519.00
2-Aug-06	4-Aug-06	2000.00	113	7900.00	33	2000.00	0	0	93.48	6.9939	43519.00

Note : 1. Past data are available in the CD version of this publication.

2. Notified amount of 364-day treasury bills auctioned since April 13, 2004 includes an additional amount of Rs.1,000 crore under Market Stabilisation Scheme.