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

Bids Accepted

(Rs. crore)

Amount

Weigh-

Total

Devol-

Implicit

Auction		Issue		Amount	2145 116661164			Bias neceptea			Devoi-	10411			122220 4220
					Number	Total Face Value		Number	Total Face Value		vement	Issue	ted	Yield at	Outstanding
						Com-	Non-	Number	Com-	Non-	on	(8+9+10)	Average	Cut-off	as on the
						petitive	Com-		petitive	Com-	RBI		Price	Price	Date of Issue
						_	petitive		-	petitive				(per cent)	(Face Value)
1			2	3	4	5	6	7	8	9	10	11	12	13	14
							91	-Day Tre	easury B	ills					
2008	-2009														
Jul.	2	Jul.	4	500	68	2,131	750	10	500	750	_	1,250	97.87	8.8131	56,454
Oct.	1	Oct.	3	5,000	109	7,752	500	10	500	500	_	1,000	97.84	8.8550	59,706
Jan.	7	Jan.	9	8,000	194	23,149	_	21	8,000	_	_	8,000	98.87	4.7074	71,846
Jan.	28	Jan.	30	8,000	153	13,499	1	107	8,000	1	_	8,001	98.84	4.7895	76,448
182-Day Treasury Bills															
2008	-2009														
Jul.	9	Jul.	11	1,500	84	3,923	500	44	1,500	500	_	2,000	95.58	9.3401	20,288
Oct.	1	Oct.	3	2,000	77	3,252	175	11	500	175	_	675	95.71	9.0111	24,303
Jan.	7	Jan.	9	1,500	90	5,331	_	6	1,500	_	_	1,500	97.76	4.6372	22,175
Jan.	21	Jan.	23	1,500	74	4,321	_	23	1,500	_	_	1,500	97.80	4.5533	22,175
		•					36	4-Day Tr	easury l	Bills			•		
2008	-2009														
Jul.	2	Jul.	4	1,000	107	3,386	9	14	1,000	9	_	1,009	91.78	9.1716	56,220
Oct.	8	Oct.	10	2,000	131	7,344	_	38	2,000	_	_	2,000	92.28	8.4477	54,041
Jan.	14	Jan.	16	1,000	69	4,235	_	19	1,000	_	_	1,000	95.74	4.5056	49,930
Jan.	28	Jan.	30	1,000	69	2,851	14	30	1,000	14	_	1,014	95.65	4.5932	48,944
Notes	: 1. For	91-day	TBs, U	Jniform Price	Auction was	introduced fro	m November	6, 1998. The	format of auc	tion has been	changed to 1	Multiple Price	Auction from	December 1	1, 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.

Bids Received

Date of

Date of

Notified