Bids Received Date of Date of Notified Bids Accepted Devol-

5

12.557

24 495

14.967

13,316

4 717

6.155

5.897

2.775

3.650

6.040

4.503

4.725

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

2

Iul. 3

Oct. Q

Jan.

Feb.

Jul. 10

Oct. 16

Jan.

Feb.

Jul.

Oct. 9

Jan.

Jan. 29

8

3

15

2009-2010

2009-2010 Jul.

2009-2010 Jul.

14

13

Iul.

Oct.

Ian.

Feb.

Oct.

Jan.

Feb.

Oct.

Ian. Jan. 27 3

2.000

7 000

7.000

7.000

1.500

2.000

1.500

1.500

1.000

2.000

1.000

1.000

4

44

92

95

91

52

88

74

52

56

76

69

petitive

Auction	Issue	Amount	Number	Total Face Value		Number	Total Face Value		vement	Issue	ted	Yield at	١
				Com-	Non-	Number	Com-	Non-	on RBI	(8+9+10)	Average Price	Cut-off Price	ı
				petitive	Com-		petitive	Com-					

21

67

66

35

Q

8

27

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

91-Day Treasury Bills

182-Day Treasury Bills

364-Day Treasury Bills

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.

petitive

9

10

8

2.000

7 000

7 000

7.000

1.500

2.000

1.500

1.500

1.000

2.000

1 000

1.000

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.

(Rs. crore)

Amount

Outstanding as on the Date of Issue

(Face Value)

82.000

75.500

71.500

71,503

20.375

20.500

21.500

21.500

46.491

42,013

41.765

41,751

14

Weigh-

12

99.23

99.20

99.11

99.00

98.32

98.05

98.02

97.86

96.36

95.65

95.60

95.56

Total

11

2.000

7 000

7.000

7.000

1.500

2.000

1.500

1.500

1.000

2.000

1.000

1.000

Implicit

(per cent)

3.1124

3.2347

3.6835

4.0924

3,4268

4.0511

4.0720

4.4904

3.8095

4.5932

4.6700

4.6700

13