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

Number

Total Face Value

Non-

Com-

petitive

Com-

petitive

Bids Accepted

Com-

petitive

Total Face Value

Non-

Com-

petitive

Date of

Auction

Date of

Issue

Notified

Amount

Number

(Rs. crore)

Amount

Outstanding

as on the

Date of Issue

(Face Value)

Weigh-

ted

Average

Price

Total

Issue

(8+9+10)

Devol-

vement

on

RBI

Implicit

Yield at

Cut-off

Price

(per cent)

							Petitive			petitive				'A '	
1		2	2	3	4	5	6	7	8	9	10	11	12	13	14
91-Day Treasury Bills															
2009	-2010														
Oct.	7	Oct.	9	7,000	92	24,495	_	21	7,000	_	_	7,000	99.20	3.2347	75,500
Jan.	6	Jan.	8	7,000	95	14,967	_	67	7,000	_	_	7,000	99.11	3.6835	71,500
2010-2011		1													
Apr.	7	Apr.	9	7,000	128	27,842	_	41	7,000	_	_	7,000	99.03	3.9697	71,503
Jun.	23	Jun.	25	2,000	79	8,671	500	40	2,000	500	_	2,500	98.69	5.3653	67,000
182-Day Treasury Bills															
2009	-2010														
Oct.	14	Oct.	16	2,000	88	6,155	_	35	2,000	_	_	2,000	98.05	4.0511	20,500
Jan.	6	Jan.	8	1,500	74	5,897	_	9	1,500	_	_	1,500	98.02	4.0720	21,500
2010-2011		1													
Apr.	13	Apr.	16	2,000	47	3,220	_	35	2,000	_	_	2,000	97.77	4.7212	21,500
Jun.	23	Jun.	25	1,000	41	3,460	_	2	1,000	_	_	1,000	97.40	5.3746	21,500
364-Day Treasury Bills															
2009	-2010														
Oct.	7	Oct.	9	2,000	76	6,040	_	27	2,000	_	_	2,000	95.65	4.5932	42,013
Jan.	13	Jan.	15	1,000	69	4,503	_	8	1,000	_	_	1,000	95.60	4.6700	41,765
2010-2011															
Apr.	7	Apr.	9	2,000	67	5,410	25	34	2,000	25	_	2,025	95.22	5.0559	42,522
Jun.	16	Jun.	18	1,000	50	1,930	157	36	1,000	157	_	1,157	94.82	5.6008	45,679
Notes	: 1. For	91-day	TBs, U	niform Price A	Auction was in	troduced fror	n November 6	, 1998. The fo	rmat of auctio	n has been ch	anged to Mul	tiple Price Au	ction from De	cember 11, 20	002.
	2. Eff	ective fr	om au	ction dated Ju	ne 2, 1999, no	on-competitive	e bids have be	en allowed in	the case of 36	64-day TBs.					
	3 The	e presen	tation	of implicit vie	eld at cut-off r	orice has been	changed from	actual/364 da	av count conv	ention to actu	a1/365 day con	int convention	n from auctio	n dated Octob	ner 27 2004

^{3.} The presentation of implicit yield at cut-off price has been changed from actual/304 day count convention to actual/305 day count convention from auction dated October 2/, 2004.