10. Auctions of Government of India Treasury Bills (TBs) Notified **Bids Received Bids Accepted** Devol-Amount Total Face Value

Number

Total Face Value

Com-

petitive

5

5.331

1,510

4.717

13,615

4.235

Non-

Com-

petitive

375

Number

4

90

35

52

69

3

1.500

500

1.500

3,000

1.000

1.000

Jan.	7	Jan.	9	8,000	194	23,149	_	21	8,000	_	_	8,000	98.87	4.7074	71,846
2009-2010															
Apr.	2	Apr.	6	500	51	1,974	5,000	17	500	5,000	_	5,500	98.90	4.5022	80,549
Jul.	1	Jul.	3	2,000	44	12,557	_	1	2,000	_	_	2,000	99.23	3.1124	82,000
Sep.	23	Sep.	25	5,000	55	14,990	_	22	5,000	_	_	5,000	99.16	3.3978	76,500
							18:	2-Day Tı	reasury	Bills					

6

11

21

364-Day Treasury Bills

91-Day Treasury Bills

(Rs. crore)

Amount

Outstanding

as on the

Date of Issue

(Face Value)

22,175

20,375

20,375

20,375

49.930

53,550

46.491

42.013

14

Total

Issue

(8+9+10)

11

1,500

875

1,500

3,000

1.000

1.033

vement

on

RBI

10

Non-

Com-

petitive

375

Com-

petitive

1.500

500

1.500

3.000

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.

8

Weigh-

ted

Average

Price

12

97.76

97.72

98.32

98.04

95.74

95.87

Implicit

Yield at

Cut-off

Price

(per cent)

4.6372

4.7002

3.4268

4.0302

4.5056

4.3307

13

Apr. 9 1.000 76 5.875 4 1.000 1.000 95.82 4.3962 Jul. 3 1.000 3.650 1.000 3.8095 56 8 1.000 96.36

10

5.000 : 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.

Date of

Auction

2008-2009

2008-2009

2009-2010

2008-2009

14

23

Jan.

Apr.

Jul.

Sep.

Jan. 2009-2010 Apr.

Jul.

Sep.

1

Date of

Issue

2

9

6

25

Jan.

Apr.

Sep. 18

Jan. 16

Sep.

Jul. 10

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