## Auction Amount Total Face Value Issue **Total Face Value** vement Number Number Com-Non-Com-Non-

Com-

500

500

300

25

42

1.500

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

41

24

45

35

30

21

36

34

14

33

19

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.

Notes: 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.

**Bids Accepted** 

7.000

2.000

4.000

4.000

2.000

1,500

1 000

2.000

2.000

1.000

2,000

2 000

182-Day Treasury Bills

364-Day Treasury Bills

(₹ crore)

Amount

Outstanding

as on the

Date of Issue

(Face Value)

71,503

63,000

59.279

54,359

21,500

21,800

20.300

20.800

42.522

45,614

42,644

42.610

14

Implicit

Yield at

Cut-off

Price

(per cent)

3.9697

5.3653

6.3977

6.8536

4.7212

5.7771

6.8225

7.2308

5.0559

5.6903

6.8564

7.2009

13

Weigh-

ted

Average

Price

12

99.03

98.69

98.44

98.33

97.77

97.27

96.73

96.54

95.22

94.66

93.67

93.32

Total

Issue

(8+9+10)

11

7.000

2.500

4.500

5.500

2.000

1.800

1.000

2.000

2.025

1.000

2.042

2.000

Devol-

on

RBI

10

Com-

petitive

500

500

300

25

42

1.500

	petitive	Com- petitive		petitive	pe	
4	5	6	7	8		
91-Day Treasury Bills						

27.842

8.361

7.411

9.448

3,220

2.747

3,434

4.350

5.410

5.460

4,531

5.140

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

**Bids Received** 

Date of

2010-2011

2010-2011 13

2010-2011 Apr.

24

13

14

1

Apr. Jul.

Oct.

Nov.

Apr. Jul.

Oct.

Nov. 24

Jul.

Oct.

Nov. 16 Date of

2

Apr. 9

Jul. 9

Oct.

Apr. 16

Jul. 9

Oct.

Apr. 9

Jul. 16

Oct. 8

Nov. 19

Nov. 26

15

Nov. 26

Notified

3

7.000

2.000

4.000

4.000

2.000

1,500

2.000

2.000

2.000

1.000

2,000

2.000

128

81

64

82

47

42

46

61

67

61

57

64