Bids Received Notified Bids Accepted Date of Date of Auction Issue Amount Total Face Value Total Face Value Number Number Non-Com-

4

51

44

92

47

35

88

92

76

56

76

110

500

2 000

7.000

5.000

500

1.500

2.000

2,000

1.000

1.000

2.000

2.000

Com-

petitive

5

1.974

12.557

24.495

14.393

1.510

4.717

6.155

5,295

5,875

3.650

6.040

8.555

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

Com-

petitive

6

5.000

375

__

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

91-Day Treasury Bills

182-Day Treasury Bills

364-Day Treasury Bills

7

17

21

27

11

35

51

27

3

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

8

500

2 000

7.000

5.000

500

1.500

2.000

2.000

1.000

1.000

2.000

2.000

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)

80.549

82.000

75,500

71.500

20.375

20.375

20,500

20,500

53,550

46.491

42.013

42.015

14

Weigh-

ted

Average

Price

12

98.90

99.23

99.20

99.19

97.72

98.32

98.05

98.20

95.82

96.36

95.65

95.78

Total

Issue

(8+9+10)

11

5.500

2 000

7.000

5.000

875

1.500

2.000

2,000

1.000

1.000

2.000

2.000

Devol-

vement

on

RBI

10

Non-

Com-

petitive

5.000

375

Q

Implicit

Yield at

Cut-off

Price

(per cent)

4.5022

3.1124

3.2347

3.2754

4.7002

3.4268

4.0511

3.7385

4.3962

3.8095

4.5932

4.4508

13

2	3

6

27

Apr.

Jul.

Oct. 9

Nov.

Apr. 6

Jul. 10

Oct. 16

Apr. 9

Jul.

Oct.

Nov. 20

Nov. 27

9

2009-2010

2009-2010 Apr.

2009-2010

18

Apr.

Jul.

Oct.

Nov.

Jul.

Oct. 14

Nov. 25

Apr.

Iul.

Oct.

Nov.