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

91-Day Treasury Bills

182-Day Treasury Bills

Com-

petitive

8 000

500

2 000

4 500

1.000

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

Number

21

17

33

Total Face Value

Non-

Com-

petitive

5.000

(Rs. crore)

Amount

Outstanding

as on the

Date of Issue

(Face Value)

71.846

80.549

82.000

76,500

53,550

46,491

41,980

14

Implicit

Yield at

Cut-off

Price

(per cent)

4.7074

4.5022

3.1124

3.3978

4.3962

3.8095

4.3416

13

ted

Average

Price

98.87

98.90

99.23

99.16

95.82

96.36

95.91

12

Issue

(8+9+10)

11

8 000

5.500

2.000

4.500

1.000

1,000

1.000

vement

on

RBI

10

Jan.	7	Jan.	9	1,500	90	5,331	_	6	1,500	_	-	1,500	97.76	4.6372	22,175
2009-	2010														
Apr.	2	Apr.	6	500	35	1,510	375	11	500	375	_	875	97.72	4.7002	20,375
Jul.	8	Jul.	10	1,500	52	4,717	_	5	1,500	_	_	1,500	98.32	3.4268	20,375
Sep.	2	Sep.	4	1,500	62	7,365	_	11	1,500	_	_	1,500	98.06	3.9885	20,375
364-Day Treasury Bills															
2008-2009															
Jan.	14	Jan.	16	1,000	69	4,235	_	19	1,000	_	_	1,000	95.74	4.5056	49,930
2009-	2010														

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.

5.875

3,650

3.315

Total Face Value

Com-

petitive

5

23.149

1.974

12.557

15.259

Non-

Com-

petitive

5.000

Date of

Auction

2008-2009 Jan.

2009-2010

2008-2009 Ja

Apr.

Jul.

Sep.

Apr. Jul

Aug.

Date of

Issue

2

Jan. Q

Apr. 6

Iul

Sep.

Apr. 9

Aug.

3

28

Jul

Amount

3

8 000

500

2.000

4.500

1.000

1,000

1.000

Number

4

194

51

44

76

56

51

23

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