Total Face Value Total Face Value Number Number Non-Non-Com-Com-Com-Competitive petitive

Bids Received

Notified

Amount

7.000

2.000

4 000

4.000

2.000

1.500

2.000

1.500

2.000

1.000

2.000

1.000

Date of

Issue

9

9

9

15

Apr.

Jul.

Oct.

Jan.

Apr. 16

Iul

Oct.

Jan.

Apr. 9

Jul. 16

Oct. 8

Dec. 31

Date of

Auction

Apr.

Jul.

Oct.

Jan.

Apr.

Jul.

Oct.

Jan.

Apr. Jul.

Oct.

Dec.

2010-2011 13

2010-2011

13

14

29

2 3 4 5 6 7 8 91-Day Treasury Bills

petitive petitive

500

500

500

300

25

42

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

41

24

45

40

35

30

21

14

34

14

33

24

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

1.500

2.000

1.000

2.000

1.000

182-Day Treasury Bills

364-Day Treasury Bills

500

500

500

300

25

42

(₹ crore)

Amount

Outstanding

as on the

Date of Issue

(Face Value)

71,503

63.000

59.279

62.859

21.500

21.800

20.300

20.500

42,522

45.614

42.644

42.610

14

Implicit

Yield at

Cut-off

Price

(per cent)

3.9697

5.3653

6.3977

7.1027

4.7212

5.7771

6.8225

7.2954

5.0559

5.6903

6.8564

7.4896

13

Weigh-

ted

Average

Price

12

99.03

98.69

98.44

98.27

97.77

97.27

96.73

96.53

95.22

94.66

93.67

93.11

Total

Issue

(8+9+10)

11

7.000

2.500

4.500

4,500

2 000

1.800

1.000

1.500

2.025

1.000

2.042

1.000

Devol-

vement

on

RBI

10

2010-2011

27.842

8.361

7 4 1 1

10.008

3.220

2 747

3.434

5.332

5.410

5.460

4,531

2.969

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

128

81

64

85

47

46

50

67

61

57

40