Rids Received Notified **Bids Accepted** Amount Total Face Value Total Face Value Number Number Non-Non-Com-Com-

5,000

375

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

17

21

36

11

35

51

27

petitive

500

2 000

7 000

5 000

500

1.500

2 000

1 000

1.000

1.000

2.000

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.

182-Day Treasury Bills

364-Day Treasury Bills

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.

(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

21.000

53,550

46.491

42,013

41.765

14

Weigh-

ted

Average

Price

12

98.90

99.23

99.20

99.10

97.72

98.32

98.05

98.14

95.82

96.36

95.65

95.56

Devol-

vement

οn

RBI

10

Com-

petitive

5.000

375

Total

Issue

(8+0+10)

11

5.500

2 000

7 000

5 000

875

1.500

2 000

1 000

1.000

1.000

2.000

1.000

Implicit

Yield at

Cut-off

Price

(per cent)

4.5022

3.1124

3.2347

3.6835

4 7002

3.4268

4.0511

3.8217

4.3962

3.8095

4.5932

4.6810

13

İ			91	1-Day Treasury Bills					
ſ	1	2	3	4	5	6	7	8	
					petitive	Com- petitive		petitive	Co peti

51

44

92

78

35

52

88

57

76

56

76

79

1 074

12.557

24 495

12 201

1.510

4.717

6.155

3 410

5.875

3.650

6.040

4 890

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

500

2.000

7 000

5 000

500

1.500

2 000

1 000

1.000

1.000

2.000

1 000

Date of

Auction

2009-2010

2009-2010

2009-2010

8 Iul. 10

14

Apr.

Iul.

Oct

Dec. 16

Apr.

Iul.

Oct.

Dec.

Apr.

Iul.

Oct.

Dec. 16 Date of

Issue

6

3

16

9

9

18

Apr. Tu1

Oct. Q

Dec. 18

Apr. 6

Oct.

Dec. 11

Apr.

Iul.

Oct.

Dec.