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

Number

7

67

41

24

91-Day Treasury Bills

Total Face Value

Non-

Com-

petitive

500

٥

Com-

petitive

7 000

7 000

2 000

8

(Rs crore)

Amount

Outstanding

as on the

Date of Issue

(Face Value)

71 500

71 503

63 000

14

Weigh-

ted

Average

Price

99.11

99.03

98.69

12

Issue

(8+9+10)

11

7 000

7 000

2.500

vement

on

RRI

10

Implicit

Yield at

Cut-off

Price

(per cent)

3.6835

3.9697

5.3653

13

,		,	_	_,					_,			_,,,	,,	7.7-77	->,
Jul.	21	Jul.	23	2,000	81	5,521	500	50	2,000	500	_	2,500	98.62	5.7364	54,000
	182-Day Treasury Bills														
2009	-2010														
Jan.	6	Jan.	8	1,500	74	5,897	_	9	1,500	_	_	1,500	98.02	4.0720	21,500
2010	-2011														
Apr.	13	Apr.	16	2,000	47	3,220	_	35	2,000	_	_	2,000	97.77	4.7212	21,500
Jul.	7	Jul.	9	1,500	42	2,747	300	30	1,500	300	_	1,800	97.27	5.7771	21,800
Jul.	21	Jul.	23	1,500	53	4,561	_	29	1,500	_	_	1,500	97.16	5.9471	21,800
364-Day Treasury Bills															
2009	-2010														
Oct.	7	Oct.	9	2,000	76	6,040	_	27	2,000	_	_	2,000	95.65	4.5932	42,013
Jan.	13	Jan.	15	1,000	69	4,503	_	8	1,000	_	_	1,000	95.60	4.6700	41,765
2010	-2011	-													
Apr.	7	Apr.	9	2,000	67	5,410	25	34	2,000	25	_	2,025	95.22	5.0559	42,522
Jul.	14	Jul.	16	1,000	61	5,460	_	14	1,000	_	_	1,000	94.66	5.6903	45,614

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.

Total Face Value

Non-

Com-

petitive

6

500

Com-

petitive

5

14 967

27 842

8.361

Date of

Auction

2009-2010

2010-2011 Apr.

Jan.

Jul.

Date of

Issue

2

Jan.

Apr. 9

Tul.

8

9

Amount

3

7 000

7 000

2 000

Number

4

95

128

81

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