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

Notified Bids Received Bids Accepted Devol. Total Weigh-

91-Day Treasury Bills

Com-

petitive

8

500

500

500

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.

Number

7

10

10

38

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.

Total Face Value

Non-

Com-

petitive

4.500

750

500

Total Face Value

Com-

petitive

5

2.633

2.131

7,752

7.344

7.301

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

Non-

Com-

petitive

4.500

750

500

6

Date of

Auction

2008-2009

1

Apr.

Jul.

Oct.

Oct. Dec. Date of

Issue

2

Apr.

Jul.

Oct. 3

Oct. 10

Jan.

Amount

3

500

500

5,000

2.000

1.000

Number

4

49

68

109

131

74

(Rs. crore)

Amount

Outstanding

as on the

Date of Issue

(Face Value)

43,457

56,454

59,706

54.041

52.049

14

Implicit

Yield at

Cut-off

Price

(per cent)

6.9366

8.8131

8.8550

8.4477

4.7800

13

ted

Average

Price

12

98.30

97.87

97.84

92.28

95.46

Issue

(8+9+10)

11

5.000

1.250

1,000

2.000

1.000

vement

on

RBI

10

	Jan.	7	Jan.	9	8,000	194	23,149	_	21	8,000	_	_	8,000	98.87	4.7074	71,846
		182-Day Treasury Bills														
	2008-2	2009														
	Apr.	2	Apr.	4	500	52	2,095	_	2	500	_	_	500	96.56	7.1877	14,785
	Jul.	9	Jul.	11	1,500	84	3,923	500	44	1,500	500	_	2,000	95.58	9.3401	20,288
	Oct.	1	Oct.	3	2,000	77	3,252	175	11	500	175	_	675	95.71	9.0111	24,303
	Jan.	7	Jan.	9	1,500	90	5,331	_	6	1,500	_	_	1,500	97.76	4.6372	22,175
364-Day Treasury Bills																
2008-2009																
	Apr.	9	Apr.	11	2,000	95	4,698	_	44	2,000	_	_	2,000	93.18	7.3739	57,075
	Jul.	2	Jul.	4	1,000	107	3,386	9	14	1,000	9	_	1,009	91.78	9.1716	56,220