Amount Number Total Face Value Number

Date of

Auction

Jul.

Jul.

Oct.

Jan.

Apr.

Jul.

Jan.

Apr.

Jul.

2008-2009

2009-2010

2008-2009 Oct. 8

2009-2010

14

Date of

Issue

2

Jul.

Jul. 10

Oct. 3

Jan.

Apr.

Jul. 10

Oct. 10

Jan.

Apr.

Tul.

3

Q

6

16

9

3

Notified

3

2.000

8.000

2.000

1.500

500

1.500

2.000

1.000

1.000

1.000

44

82

77

90

35

52

131

69

76

56

	Com- petitive	Non- Com- petitive	
-	 		-

12.557

25.695

3.252

5.331

1.510

4.717

7,344

4,235

5,875

3.650

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

175

375

Bids Received

petitive Copet
7 8
91-Day Treasury Bills

Bids Accepted

Com-

2.000

8 000

500

500

1.500

2.000

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.

1.500

182-Day Treasury Bills

364-Day Treasury Bills

Total Face Value

Non-

Com-

175

375

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

petitive 9

Devol-

vement

on

RBI

10

(Rs. crore)

Amount

Outstanding

as on the

Date of Issue

(Face Value)

71.846

80.549

82.000

76,500

24.303

22.175

20.375

20.375

54,041

49,930

53,550

46,491

14

Weigh-

ted

Average

Price

12

99.23

99.21

95.71

97.76

97.72

98.32

92.28

95.74

95.82

96.36

Total

Issue

(8+9+10)

11

2.000

8.000

675

875

1.500

2.000

1.000

1.000

1.000

1.500

Implicit

Yield at

Cut-off

Price

(per cent)

3.1124

3.2347

9.0111

4.6372

4.7002

3.4268

8.4477

4.5056

4.3962

3.8095

13

2008-2009 9 8 000 194 23.149 21 8 000 8 000 98.87 4.7074 Jan. Jan. 2009-2010 6 500 1.974 5.000 17 500 5.000 5.500 98.90 4.5022 Apr. Apr. 51

37

11

11

38

19

4

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.

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