Implicit Notified Rids Accepted Total Weigh-Date of Devolted Yield at Issue Amount Total Face Value Teene Total Face Value vement Number Number Cut-off (8+9+10) Average on Non-Com-Non-Com-D-4--D.4 - -

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

(Rs crore)

Amount

Outstanding

as on the

80 549

80 000

24.303

22.175

20.375

20.375

54.041

49,930

53,550

46,500

1	2	3	4	5	6	7	8	9	10	11	12	13	14
				com- petitive	Com- petitive		com- petitive	Com- petitive	RBI	(21)120,	Price	Price (per cent)	Date of Issue (Face Value)

	_				_	,	_	/						
	91-Day Treasury Bills													
008-2009														

5 000

175

375

__

Rids Received

1 974

20.013

3.252

5.331

1.510

2.645

7.344

4,235

5.875

3,565

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

Date of

Auction

2009-2010 Apr.

2008-2000

2009-2010

2008-2009

2009-2010

10

Iun.

Oct.

Jan.

Apr.

Jun.

Oct.

Jan. 14

Apr.

Jun.

Apr. 6

Iun. 10

Oct. 3

Jan.

Apr

Jun.

Oct. 10

Jan. 16

Apr. 9

Jun.

٥

6

12

19

500

5 000

2.000

1.500

500

500

2.000

1.000

1.000

1.000

51

81

77

90

35

35

131

69

76

59

							91	-Day Tre	easury B	1115					
2008-2	2009														
Oct.	1	Oct.	3	5 000	109	7 752	500	10	500	500	l _	1 000	97.84	8.8550	50

17

42

11

6

11

38

19

4

18

5

	71 Day 11cabary Dillo														
2008-	2009														
Oct.	1	Oct.	3	5,000	109	7,752	500	10	500	500	_	1,000	97.84	8.8550	59,706
Jan.	7	Jan.	9	8,000	194	23,149	_	21	8,000	_	_	8,000	98.87	4.7074	71,846

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.

500

500

500

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

5 000

5 000

175

375

5 500

5 000

675

875

500

2.000

1.000

1.000

1.000

1.500

98.90

99.19

95.71

97.76

97.72

98.25

92.28

95.74

95.82

96.20

4.5022

3.3570

9.0111

4.6372

4.7002

3.5929

8.4477

4.5056

4.3962

3.9935