Auction Amount Issue Total Face Value Total Face Value vement Number Number on Non-Non-Com-Com-Com-

175

375

					petitive			petitive		
1		2		3	4	4 5		7	8	9
							91	-Day Tre	easury B	ills
20	008-2009 ct. 1	Oct.	3	5.000	109	7.752	500	10	500	500

3,252

5,331

1.510

4,045

7.344

4.235

5.875

1.955

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

Bids Received

petitive

Date of

2008-2009 Oct.

2009-2010

2008-2009

2009-2010

27

20

Jan.

Apr.

May

Oct.

Jan. 14

Apr.

Mav

Oct. 3

Jan.

Apr. 6

May 29

Oct. 16

Jan.

Apr. 9

Mav

10

22

Date of

Notified

2.000

1,500

500

2,000

2.000

1.000

1.000

1 000

77

90

35

52

131

69

76

37

91-Day Treasury Bills														
8-2009														
1	Oct.	3	5,000	109	7.752	500	10	500	500	_	1,000	97.84	8.8550	59,706

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

Bids Accepted

petitive

Com-

175

375

Devol-

RBI

10

Total

Issue

(8+9+10)

11

675

875

2,000

2.000

1.000

1.000

1 000

1,500

Weigh-

ted

Average

Price

95.71

97.76

97.72

98.26

92.28

95.74

95.82

96.54

12

(Rs. crore)

Amount

Outstanding

as on the

Date of Issue

(Face Value)

24,303

22,175

20,375

20,375

54.041

49.930

53,550

47.900

14

Implicit

Yield at

Cut-off

Price

(per cent)

9.0111

4.6372

4.7002

3.5929

8.4477

4.5056

4.3962

3.6800

13

Jan.	7	Jan.	9	8,000	194	23,149	_	21	8,000	_	_	8,000	98.87	4.7074	71,846
2009-	2010														
Apr.	2	Apr.	6	500	51	1,974	5,000	17	500	5,000	_	5,500	98.90	4.5022	80,549
May	27	May	29	5,000	71	12,755	_	41	5,000	_	_	5,000	99.19	3.3162	80,000

11

11

23

38

10

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.

28

182-Day Treasury Bills

364-Day Treasury Bills

500

500

2.000

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