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

(₹ crore)

Date of Auction		Date of	Notified	Bids Received			Bids Accepted			Devol-	Total	Weigh-	Implicit	Amount	
				Number	Total Face Value		Number	Total Face Value		vement	Issue	ted	Yield at	Outstanding	
		Issue	Amount		Com- petitive	Non- Com- petitive	Number	Com- petitive	Non- Com- petitive	on RBI	(7+8+9)	Average Price	Cut-off Price (per cent)	as on the Date of Issue (Face Value)	
		1	2	3	4	5	6	7	8	9	10	11	12	13	
	91-day Treasury Bills														
2010- Jan. 2011-	5	Jan. 7	4,000	85	10,008	500	40	4,000	500	_	4,500	98.27	7.1027	62,859	
Apr. Jul. Aug.	6 6 24	Apr. 8 Jul. 8 Aug. 26	4,000 7,000 7,000	78 94 72	14,105 27,621 17,091	 250 1,500	35 29 53	4,000 7,000 7,000	250 1,500	_ _ _	4,000 7,250 8,500	98.26 98.00 97.96	7.1443 8.1857 8.3528	69,845 1,21,860 1,18,869	
182-day Treasury Bills															
2010- Jan. 2011-	5	Jan. 7	1,500	50	5,332	_	14	1,500	_	_	1,500	96.53	7.2954	20,500	
Apr. Jul. Aug.	13 6 17	Apr. 15 Jul. 8 Aug. 18	2,000 3,000 3,000	74 75 67	7,744 7,178 7,825	1,500 — —	25 44 48	2,000 3,000 3,000	1,500 — —	_ _ _	3,500 3,000 3,000	96.43 96.04 96.00	7.4462 8.2692 8.3998	24,501 34,251 38,200	
364-day Treasury Bills															
2010- Jan. 2011-	12	Jan. 14	1,000	48	3,969	_	8	1,000	_	_	1,000	93.08	7.5012	42,610	
Apr. Jul. Aug.	6 13 24	Apr. 8 Jul. 15 Aug. 26	2,000 3,000 3,000	80 107 130	8,350 13,141 14,000	_ 	31 20 27	2,000 3,000 3,000	_ _ _	_ _ _	2,000 3,000 3,000	93.02 92.41 92.37	7.5476 8.2360 8.3065	42,456 53,308 59,245	

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.

^{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.