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

**Bids Accepted** 

**Total Face Value** 

Non-

DIIIS	(105)	

Total

Issue

Weigh-

ted

92.53

92.34

92.51

50.00

50.00

8.2007

8.3417

8.1656

Devol-

vement

Auction		Issue		Amount	Number	petitive	Com- petitive	Number	petitive	Com- petitive	on RBI	(7+8+9)	Average Price	Price (per cent)	Date of Issue (Face Value)
		1		2	3	4	5	6	7	8	9	10	11	12	13
	91-day Treasury Bills														
2011-2	2012														
Oct.	5	Oct.	7	40.00	69	147.55	15.00	41	40.00	15.00	_	55.00	97.94	8.4364	1,147.19
Jan.	4	Jan.	6	60.00	95	143.73	17.10	65	60.00	17.10	_	77.10	97.93	8.5201	893.25
2012-2	2012-2013														
Apr.	4	Apr.	9	60.00	117	258.03	25.20	26	60.00	25.20	_	85.20	97.85	8.8131	1,254.20
Apr.	25	Apr.	27	90.00	91	240.24	55.00	68	90.00	55.00		145.00	97.96	8.3946	1,353.13
182-day Treasury Bills															
2011-2	2012														
Oct.	12	Oct.	14	40.00	56	72.93	_	41	40.00	_	_	40.00	95.90	8.6177	421.00
Jan.	4	Jan.	6	40.00	99	111.88	_	50	40.00	_	_	40.00	96.01	8.4215	463.51
2012-2	2013														
Apr.	11	Apr.	13	50.00	78	104.02	_	39	50.00	_	_	50.00	95.91	8.5741	530.01
Apr.	25	Apr.	27	50.00	65	119.79	_	27	50.00	_		50.00	96.00	8.3780	540.01
364-day Treasury Bills															
2011-2	2012														
Oct.	5	Oct.	7	40.00	93	106.45	_	43	40.00	_	_	40.00	92.18	8.5185	651.61

Jan. 13 40.00 94 97.88 50 40.00 40.00 Jan.

2012-2013 Apr. 9 50.00 80 184.50 6 50.00

**Bids Received** 

Notified

Date of

Teena

Date of

Auction

Total Face Value

Non-

- Apr. 20 18 Apr. 50.00 145.81 26 50.00 Apr.

- 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.

Yield at Outstanding as on the Cut-off

**Implicit** 

(₹ Billion)

Amount

833.71

933.82

953.82