

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

(₹ crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devolvement on RBI	Total Issue (7+8+9)	Weighted Average Price	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)	
			Number	Total Face Value		Number	Total Face Value							
				Com- petitive	Non- Com- petitive		Com- petitive	Non- Com- petitive						
1	2	3	4	5	6	7	8	9	10	11	12	13		
91-day Treasury Bills														
2010-2011	Jan. 5	Jan. 7	4,000	85	10,008	500	40	4,000	500	—	4,500	98.27	7.1027	62,859
2011-2012	Apr. 6	Apr. 8	4,000	78	14,105	—	35	4,000	—	—	4,000	98.26	7.1443	69,845
	Jul. 6	Jul. 8	7,000	94	27,621	250	29	7,000	250	—	7,250	98.00	8.1857	1,21,860
	Sep. 28	Sep. 29	7,000	85	19,099	1,500	53	7,000	1,500	—	8,500	97.94	8.4364	1,16,469
182-day Treasury Bills														
2010-2011	Jan. 5	Jan. 7	1,500	50	5,332	—	14	1,500	—	—	1,500	96.53	7.2954	20,500
2011-2012	Apr. 13	Apr. 15	2,000	74	7,744	1,500	25	2,000	1,500	—	3,500	96.43	7.4462	24,501
	Jul. 6	Jul. 8	3,000	75	7,178	—	44	3,000	—	—	3,000	96.04	8.2692	34,251
	Sep. 28	Sep. 29	3,000	59	7,319	—	32	3,000	—	—	3,000	95.96	8.4651	41,600
364-day Treasury Bills														
2010-2011	Jan. 12	Jan. 14	1,000	48	3,969	—	8	1,000	—	—	1,000	93.08	7.5012	42,610
2011-2012	Apr. 6	Apr. 8	2,000	80	8,350	—	31	2,000	—	—	2,000	93.02	7.5476	42,456
	Jul. 13	Jul. 15	3,000	107	13,141	—	20	3,000	—	—	3,000	92.41	8.2360	53,308
	Sep. 21	Sep. 23	3,000	73	7,915	—	29	3,000	—	—	3,000	92.24	8.4595	63,203

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.