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

Number

6

Bids Accepted

Com-

petitive

7

91-day Treasury Bills

Total Face Value

Non-

Com-

petitive

8

 ·,		

Weigh-

ted

Average

Price

11

92.53

92.34

92.58

Implicit

Yield at

Cut-off

Price

(per cent)

12

8.2007

8.3417

8.0601

(₹ Billion)

Amount

Outstanding

as on the

Date of Issue

(Face Value)

13

833.71

933.82

1,075.61

						l					
60.00	95	143.73	17.10	65	60.00	17.10	_	77.10	97.93	8.5201	893.25
60.00	117	258.03	25.20	26	60.00	25.20	_	85.20	97.85	8.8131	1,254.20
70.00	75	285.97	10.00	37	70.00	10.00	_	80.00	97.98	8.2692	1,733.86
70.00	67	257.05	130.00	51	70.00	130.00	_	200.00	98.00	8.2275	1,613.25
182-day Treasury Bills											
40.00	99	111.88		50	40.00	_	_	40.00	96.01	8.4215	463.51
50.00	78	104.02	_	39	50.00	_	_	50.00	95.91	8.5741	530.01
50.00	63	161.97	_	35	50.00	_	_	50.00	96.05	8.2692	590.00
50.00	54	117.51	_	24	50.00	_	_	50.00	96.06	8.2475	610.00

0.07

Devol-

vement

on

RBI

9

Total

Issue

(7+8+9)

10

40.00

50.00

50.07

__

50

6

35

97.88

184.50

169.30

94

80

100

Bids Received

Com-

petitive

4

Date of

Auction

2011-2012

2012-2013

2011-2012

Jan.

Apr.

Iul.

Aug.

Jan. 2012-2013

Apr.

Jul.

Aug.

Jan. 2012-2013

Apr.

Jul.

2011-2012

Date of

Issue

1

Jan.

Apr.

Iul.

Aug.

Jan.

Apr.

Jul. Aug.

Jan.

Apr.

Jul.

6

9

6

10

6

13

6

13

9

13

40.00

50.00

50.00

Notified

Amount

2

Number

3

Total Face Value

Non-

Com-

petitive

- 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.

0.07

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.

364-day Treasury Bills

40.00

50.00

50.00

¹⁰ 50.00 134.66 0.07 28 50.00 0.07 50.07 92.58 8.0601 Aug. Aug. 1,115.68