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

(₹ crore)

| Date of Auction | | Date of Issue | | Notified Amount | Bids Received | | | Bids Accepted | | | Devol- | Total | Weigh- | Implicit | Amount |
|------------------------|------|---------------|----|--------------------|---------------|------------------|--------------------------|---------------|------------------|--------------------------|-----------|---------|------------------|--------------------------------|--|
| | | | | | Number 3 | Total Face Value | | Number | Total Face Value | | vement | Issue | ted | Yield at | Outstanding |
| | | | | | | 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) |
| | | | | | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
| | | | | | | | 9 | 1-Day Tre | easury Bi | ills | | | | | |
| 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 |
| Aug. | 10 | Aug. | 12 | 7,000 | 83 | 16,548 | 3,100 | 56 | 7,000 | 3,100 | _ | 10,100 | 97.98 | 8.3110 | 1,27,769 |
| 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 | | ĺ . | | | | | | | | | | | | | |
| 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 |
| Aug. | 3 | Aug. | 5 | 3,000 | 58 | 5,935 | _ | 34 | 2,950 | _ | _ | 2,950 | 95.96 | 8.4651 | 37,200 |
| 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 |
| Aug. | 10 | Aug. | 12 | 3,000 | 109 | 18,425 | _ | 9 | 3,000 | - | _ | 3,000 | 92.48 | 8.1656 | 57,291 |

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.