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

Number

Bids Accepted

Com-

petitive

Total Face Value

Non-

Com-

petitive

Notified

Amount

Number

Date of

Issue

Date of

Auction

Bids Received

Com-

petitive

Total Face Value

Non-

Com-

petitive

(₹ crore)

Outstanding

as on the

Date of Issue

(Face Value)

Weigh-

ted

Average

Price

Total

Issue

(8+9+10)

Devol-

vement

on

RBI

Implicit

Yield at

Cut-off

Price

(per cent)

1		1					1		l .	1					
1		2	2	3	4	5	6	7	8	9	10	11	12	13	14
91-Day Treasury Bills															
2010	-2011														
Oct.	6	Oct.	8	4,000	64	7,411	500	45	4,000	500	_	4,500	98.44	6.3977	59,279
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
May	18	May	20	8,000	94	21,573	1,250	47	8,000	1,250	_	9,250	98.02	8.1022	84,767
	182-Day Treasury Bills														
2010	-2011														
Oct.	13	Oct.	15	2,000	46	3,434	_	21	1,000	_	_	1,000	96.73	6.8225	20,300
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
May	11	May	13	3,000	73	8,176	_	35	3,000	_	_	3,000	96.08	8.2040	27,251
	364-Day Treasury Bills														
2010	-2011														
Oct.	6	Oct.	8	2,000	57	4,531	42	33	2,000	42	_	2,042	93.67	6.8564	42,644
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
May	18	May	20	3,000	89	9,710	_	27	3,000	_	_	3,000	92.37	8.2947	45,456
Notes:	1. For 9	1-day TB	s, Uni	form Price Au	ction was intr	oduced from 1	November 6, 1	998. The form	at of auction l	nas been chan	ged to Multipl	e Price Auctio	n from Decen	nber 11, 2002	
	2. Effec	tive fron	n auct	ion dated June	e 2, 1999 non-	competitive bi	ds have been	allowed in the	case of 364-d	ay TBs.	-				
						-					365 day count	convention fr	om auction d	ated October	27, 2004.
				1											