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

## **Bids Received** Bids Accepted

	182-day Treasury Bills										
Sep.	5	Sep.	7	70.00	68	338.39	78.86	21	70.00	78.86	_
Jul.	4	Jul.	6	70.00	75	285.97	10.00	37	70.00	10.00	_
Apr.	4	Apr.	9	60.00	117	258.03	25.20	26	60.00	25.20	_
2012-20	013										
Jan.	4	Jan.	6	60.00	95	143.73	17.10	65	60.00	17.10	_

2011-2012

2011-2012 Jan.

Aug.

Jan.

Apr.

Jul.

Sep

13

9

201

Apr Jul.

Aug.

Jan. 2012-2013

Apr.

Jul.

Sep.

2011-2012

ι,	4	Jan.	6	40.00	99	111.88	_	50	40.00	_
12-	2013									
r.	11	Apr.	13	50.00	78	104.02	_	39	50.00	_
	4	Jul.	6	50.00	63	161.97	_	35	50.00	_

136.16

97.88

184.50

169.30

175.26

2. Effective from auction dated June 2, 1999 non-competitive bids have been allowed in the case of 364-day TBs.

0.07

0.07

56

94

80

100

68

50.00

40.00

50.00

50.00

50.00

## ted vement Non-Non-Issue Number Number Com-Comon Average Com-Com-(7+8+9)petitive petitive RBI Price petitive petitive 2 3 8 10 11 4 6 7 Q

91-day Treasury Bills

50.00

40.00

50.00

50.00

50.00

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.

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

0.07

364-day Treasury Bills

50

6

35

34

Devol-Total Face Value Total Face Value Total Date of Date of Notified Auction Issue Amount

**Implicit** Amount Weigh-Yield at Outstanding

77.10

85.20

80.00

148.86

40.00

50.00

50.00

50.00

40.00

50.00

50.07

50.07

97.93

97.85

97.98

98.01

96.01

95.91

96.05

96.06

92.53

92.34

92.58

92.56

Cut-off

Price

(per cent)

12

8.5201

8.8131

8.2692

8.1439

8.4215

8.5741

8.2692

8.2475

8.2007

8.3417

8.0601

8.0835

(₹ Billion)

as on the

Date of Issue

(Face Value)

13

893.25

1.254.20

1,733.86

1,535.79

463.51

530.01

590.00

630.00

833.71

933.82

1,075.61

1,156.17