

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

| | | | | | | | | | | | | | | (Rs. crore) |
|-------------------------------|---------------|-----------------|--------|---------------|-----------------|---------------|-----------------|-------------|-------------|------------------------|----------------|---------------|---|-------------|
| Date of Auction | Date of Issue | Notified Amount | Number | Bids Received | | Bids Accepted | | Devolvement | Total Issue | Weighted Average Price | Implicit Yield | Cut-off Price | Amount Outstanding as on the Date of Issue (Face Value) | |
| | | | | Total Value | Non-Competitive | Total Value | Non-Competitive | | | | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | |
| 91-Day Treasury Bills | | | | | | | | | | | | | | |
| 2004-2005 | | | | | | | | | | | | | | |
| Sep. 29 | Oct. 1 | 2,000 | 65 | 2,391 | — | 53 | 2,000 | — | — | 2,000 | 98.77 | 5.0223 | 24,749 | |
| Jan. 5 | Jan. 7 | 2,000 | 80 | 4,978 | — | 51 | 2,000 | — | — | 2,000 | 98.72 | 5.2418 | 22,312 | |
| 2005-2006 | | | | | | | | | | | | | | |
| Mar. 30 | Apr. 2 | 2,000 | 45 | 4,223 | 125 | 24 | 2,000 | 125 | — | 2,125 | 98.69 | 5.3241 | 27,917 | |
| Jun. 8 | Jun. 10 | 2,000 | 50 | 2,959 | 912 | 40 | 2,000 | 912 | — | 2,912 | 98.72 | 5.2418 | 29,755 | |
| 182-Day Treasury Bills | | | | | | | | | | | | | | |
| 2005-2006 | | | | | | | | | | | | | | |
| Apr. 6 | Apr. 8 | 1,500 | 73 | 6,710 | — | 14 | 1,500 | — | — | 1,500 | 97.36 | 5.4381 | 1,500 | |
| Jun. 1 | Jun. 3 | 1,500 | 48 | 4,493 | 170 | 27 | 1,500 | 170 | — | 1,670 | 97.41 | 5.3535 | 7,670 | |
| 364-Day Treasury Bills | | | | | | | | | | | | | | |
| 2004-2005 | | | | | | | | | | | | | | |
| Sep. 29 | Oct. 1 | 2,000 | 119 | 6,466 | — | 28 | 2,000 | — | — | 2,000 | 94.92 | 5.3741 | 38,122 | |
| Jan. 5 | Jan. 7 | 2,000 | 57 | 4,346 | 3 | 36 | 2,000 | 3 | — | 2,003 | 94.70 | 5.6232 | 42,126 | |
| 2005-2006 | | | | | | | | | | | | | | |
| Apr. 13 | Apr. 15 | 2,000 | 86 | 6,195 | 80 | 40 | 2,000 | 80 | — | 2,080 | 94.68 | 5.6456 | 48,212 | |
| Jun. 8 | Jun. 10 | 2,000 | 56 | 4,130 | 200 | 37 | 2,000 | 200 | — | 2,200 | 94.73 | 5.6008 | 48,411 | |

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. For 91-day TBs, notified amount of Rs. 2,000 crore includes Rs. 1,500 crore under Market Stabilisation Scheme (MSS).

For 182-day TBs, notified amount of Rs. 1,500 crore includes Rs. 1,000 crore under MSS. For 364-day TBs, notified amount of Rs. 2,000 crore includes Rs. 1,000 crore under MSS.

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

4. 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.