

No. 21 : Auctions of 91-Day Government of India Treasury Bills

(Amount in Rs. crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devovement on		Total Issue (8+9+10+11)	Cut-off Price (per cent)	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)
			Number	Total Face Value		Number	Total Face Value		PDs/SDs*	RBI				
				Com-Petitive	Non-Com-petitive		Com-petitive	Non-Com-petitive						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
<u>2000-2001</u>														
Apr. 7	Apr. 10	100.00	24	171.50	25.00	11	100.00	25.00	-	-	125.00	98.04	7.9967	1,545.00
Apr. 13	Apr. 17	100.00	18	143.50	25.00	12	100.00	25.00	-	-	125.00	98.01	8.1216	1,570.00
Apr. 20	Apr. 24	100.00	15	130.00	-	7	87.00	-	-	13.00	100.00	98.00	8.1633	1,570.00
Apr. 28	May 2	100.00	22	390.00	25.00	5	100.00	25.00	-	-	125.00	98.06	7.9135	1,595.00
May 5	May 8	100.00	18	166.00	75.00	12	100.00	75.00	-	-	175.00	98.04	7.9967	1,640.00
May 12	May 15	100.00	16	161.50	-	7	80.00	-	-	20.00	100.00	98.04	7.9967	1,620.00
May 19	May 22	100.00	17	122.50	35.00	7	62.00	35.00	-	38.00	135.00	97.99	8.2049	1,630.00
May 26	May 29	100.00	20	136.50	50.00	9	87.50	50.00	-	12.50	150.00	97.87	8.7054	1,655.00
Jun. 2	Jun. 5	100.00	22	139.50	25.00	14	100.00	25.00	-	-	125.00	97.82	8.9143	1,655.00
Jun. 9	Jun. 12	100.00	17	163.00	35.00	1	-	35.00	-	100.00	135.00	97.82	8.9143	1,655.00
Jun. 16	Jun. 19	100.00	17	171.00	50.00	1	-	50.00	-	100.00	150.00	97.82	8.9143	1,670.00
Jun. 23	Jun. 26	100.00	16	164.00	35.00	2	5.00	35.00	-	95.00	135.00	97.82	8.9143	1,680.00
Jun. 30	Jul. 3	100.00	17	180.50	-	7	55.00	-	-	45.00	100.00	97.82	8.9143	1,680.00
Jul. 7	Jul. 10	100.00	19	230.50	-	8	100.00	-	-	-	100.00	97.84	8.8307	1,655.00
Jul. 14	Jul. 17	100.00	17	296.00	-	2	100.00	-	-	-	100.00	97.92	8.4967	1,630.00
Jul. 21	Jul. 24	100.00	18	193.50	-	7	100.00	-	-	-	100.00	97.83	8.8725	1,630.00
Jul. 28	Jul. 31	100.00	21	192.00	-	8	100.00	-	-	-	100.00	97.74	9.2490	1,605.00
Aug. 4	Aug. 7	100.00	16	161.00	90.00	2	2.00	90.00	-	98.00	190.00	97.90	8.5802	1,620.00
Aug. 11	Aug. 14	100.00	15	161.00	-	3	47.00	-	-	53.00	100.00	97.52	10.1723	1,620.00
Aug. 18	Aug. 22	100.00	16	161.00	60.00	2	2.00	60.00	-	98.00	160.00	97.52	10.1723	1,645.00
Aug. 25	Aug. 28	100.00	16	161.00	75.00	3	37.00	75.00	-	63.00	175.00	97.45	10.4669	1,670.00
Aug. 31	Sep. 4	100.00	15	161.00	-	3	55.00	-	-	45.00	100.00	97.45	10.4669	1,645.00
<u>2000-2001</u>														
Sep. 8	Sep. 11	100.00	23	210.00	60.00	9	100.00	60.00	-	-	160.00	97.48	10.3406	1,670.00
Sep. 15	Sep. 18	100.00	19	193.50	80.00	6	100.00	80.00	-	-	180.00	97.51	10.2143	1,700.00
Sep. 22	Sep. 25	100.00	22	230.00	35.00	11	100.00	35.00	-	-	135.00	97.53	10.1302	1,700.00
Sep. 29	Oct. 3	100.00	19	199.50	-	7	100.00	-	-	-	100.00	97.56	10.0041	1,700.00
Oct. 6	Oct. 9	100.00	20	227.50	50.00	9	100.00	50.00	-	-	150.00	97.66	9.5843	1,750.00

Oct.	13	Oct.	16	100.00	21	212.50	-	6	100.00	-	-	-	100.00	97.58	9.9201	1,750.00
Oct.	20	Oct.	23	100.00	21	230.00	90.00	9	100.00	90.00	-	-	190.00	97.64	9.6682	1,840.00
Oct.	27	Oct.	30	100.00	19	211.50	-	9	100.00	-	-	-	100.00	97.68	9.5004	1,840.00
Nov.	3	Nov.	6	100.00	21	227.00	125.00	9	100.00	125.00	-	-	225.00	97.75	9.2072	1,875.00
Nov.	10	Nov.	13	100.00	16	262.00	-	5	100.00	-	-	-	100.00	97.78	9.0816	1,875.00
Nov.	17	Nov.	20	100.00	16	209.50	25.00	8	95.50	25.00	-	4.50	125.00	97.81	8.9561	1,840.00
Nov.	24	Nov.	27	100.00	17	191.50	75.00	10	100.00	75.00	-	-	175.00	97.78	9.0816	1,840.00
Dec.	1	Dec.	4	100.00	20	217.00	25.00	11	100.00	25.00	-	-	125.00	97.81	8.9561	1,865.00
Dec.	8	Dec.	11	100.00	21	187.00	-	14	100.00	-	-	-	100.00	97.83	8.8725	1,805.00
Dec.	15	Dec.	18	100.00	19	184.00	80.00	11	100.00	80.00	-	-	180.00	97.81	8.9561	1,805.00
Dec.	22	Dec.	26	100.00	21	195.00	175.00	11	100.00	175.00	-	-	275.00	97.81	8.9561	1,945.00
Dec.	29	Jan.	1	100.00	22	257.50	-	7	100.00	-	-	-	100.00	97.86	8.7472	1,945.00
Jan.	5	Jan.	8	100.00	18	169.50	50.00	10	100.00	50.00	-	-	150.00	97.86	8.7472	1,945.00
Jan.	12	Jan.	15	100.00	16	164.50	-	8	100.00	-	-	-	100.00	97.82	8.9143	1,945.00
Jan.	19	Jan.	22	100.00	17	207.00	90.00	6	100.00	90.00	-	-	190.00	97.83	8.8725	1,945.00
Jan.	25	Jan.	29	100.00	15	206.50	-	8	100.00	-	-	-	100.00	97.83	8.8725	1,945.00
Feb.	2	Feb.	5	100.00	16	205.00	75.00	8	100.00	75.00	-	-	175.00	97.87	8.7054	1,895.00
Feb.	9	Feb.	12	100.00	16	165.00	-	10	100.00	-	-	-	100.00	97.90	8.5802	1,895.00
Feb.	16	Feb.	20	100.00	21	222.00	75.00	11	100.00	75.00	-	-	175.00	97.92	8.4967	1,945.00
Feb.	23	Feb.	26	100.00	18	172.00	-	8	100.00	-	-	-	100.00	97.96	8.3299	1,870.00

* Effective from auction dated May 14, 1999, devolvement would be on RBI only.