

## No. 20: 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 |                  |                          | Devolve-ment on PDs/SDs* | Total Issue (8+9+10) | Cut-off Price | Implicit Yield at Cut-off Price (per cent) | Amount Out-standing as on the Date of Issue (Face Value) |
|-----------------|---------------|-----------------|---------------|------------------|--------------------------|---------------|------------------|--------------------------|--------------------------|----------------------|---------------|--|--|
|                 |               |                 | Number        | Total Face Value |                          | Number        | Total Face Value |                          |                          |                      |               |  |  |
|                 |               |                 |               | Com-<br>petitive | Non-<br>Com-<br>petitive |               | Com-<br>petitive | Non-<br>Com-<br>petitive |                          |                      |               |  |  |
| 1               | 2             | 3               | 4             | 5                | 6                        | 7             | 8                | 9                        | 10                       | 11                   | 12            | 13   | 14   |
| <b>2009-10</b>  |               |                 |               |                  |                          |               |                  |                          |                          |                      |               |  |  |
| May 6           | May 8         | 8,000           | 124           | 30,163.75        | —                        | 49            | 8,000.00         | —                        | —                        | 8,000.00             | 99.22         | 3.1532                                     | 80,003.48  |
| May 13          | May 15        | 5,000           | 85            | 17,295.42        | —                        | 58            | 5,000.00         | —                        | —                        | 5,000.00             | 99.19         | 3.2754                                     | 80,002.98  |
| May 20          | May 22        | 5,000           | 72            | 14,652.35        | —                        | 35            | 5,000.00         | —                        | —                        | 5,000.00             | 99.19         | 3.2754                                     | 80,000.68  |
| May 27          | May 29        | 5,000           | 71            | 12,755.00        | —                        | 41            | 5,000.00         | —                        | —                        | 5,000.00             | 99.18         | 3.3162                                     | 80,000.45  |
| Jun. 3          | Jun. 5        | 4,500           | 74            | 12,343.10        | —                        | 39            | 4,500.00         | —                        | —                        | 4,500.00             | 99.17         | 3.3570                                     | 80,000.15  |
| Jun. 10         | Jun. 12       | 5,000           | 77            | 15,594.06        | —                        | 22            | 5,000.00         | —                        | —                        | 5,000.00             | 99.17         | 3.3570                                     | 80,000.15  |
| Jun. 17         | Jun. 19       | 5,000           | 81            | 20,012.75        | —                        | 42            | 5,000.00         | —                        | —                        | 5,000.00             | 99.17         | 3.3570                                     | 80,000.15  |
| Jun. 24         | Jun. 26       | 5,000           | 61            | 18,082.10        | —                        | 19            | 5,000.00         | —                        | —                        | 5,000.00             | 99.18         | 3.3162                                     | 80,000.00  |
| Jul. 1          | Jul. 3        | 2,000           | 44            | 12,557.00        | —                        | 1             | 2,000.00         | —                        | —                        | 2,000.00             | 99.23         | 3.1124                                     | 76,500.00  |
| Jul. 8          | Jul. 10       | 8,000           | 82            | 25,695.00        | —                        | 37            | 8,000.00         | —                        | —                        | 8,000.00             | 99.20         | 3.2347                                     | 76,500.00  |
| Jul. 15         | Jul. 17       | 8,000           | 77            | 24,462.18        | —                        | 61            | 8,000.00         | —                        | —                        | 8,000.00             | 99.19         | 3.2754                                     | 76,500.00  |
| Jul. 22         | Jul. 24       | 8,000           | 68            | 29,287.85        | —                        | 41            | 8,000.00         | —                        | —                        | 8,000.00             | 99.19         | 3.2754                                     | 76,500.00  |
| Jul. 29         | Jul. 31       | 8,000           | 61            | 26,942.55        | —                        | 19            | 8,000.00         | —                        | —                        | 8,000.00             | 99.20         | 3.2347                                     | 76,500.00  |
| Aug. 5          | Aug. 7        | 8,000           | 63            | 21,896.20        | —                        | 29            | 8,000.00         | —                        | —                        | 8,000.00             | 99.19         | 3.2754                                     | 76,500.00  |
| Aug. 12         | Aug. 14       | 5,000           | 81            | 12,680.75        | —                        | 55            | 5,000.00         | —                        | —                        | 5,000.00             | 99.17         | 3.3570                                     | 76,500.00  |
| Aug. 18         | Aug. 21       | 5,000           | 62            | 17,015.62        | —                        | 29            | 5,000.00         | —                        | —                        | 5,000.00             | 99.17         | 3.3570                                     | 76,500.00  |
| Aug. 26         | Aug. 28       | 5,000           | 72            | 17,504.25        | —                        | 55            | 5,000.00         | —                        | —                        | 5,000.00             | 99.16         | 3.3978                                     | 76,500.00  |
| Sep. 2          | Sep. 4        | 4,500           | 72            | 15,258.50        | —                        | 33            | 4,500.00         | —                        | —                        | 4,500.00             | 99.16         | 3.3978                                     | 76,500.00  |
| Sep. 9          | Sep. 11       | 5,000           | 69            | 18,112.76        | —                        | 18            | 5,000.00         | —                        | —                        | 5,000.00             | 99.16         | 3.3978                                     | 76,500.00  |
| Sep. 16         | Sep. 18       | 5,000           | 55            | 15,635.00        | —                        | 22            | 5,000.00         | —                        | —                        | 5,000.00             | 99.16         | 3.3978                                     | 76,500.00  |
| Sep. 23         | Sep. 25       | 5,000           | 55            | 14,990.00        | —                        | 22            | 5,000.00         | —                        | —                        | 5,000.00             | 99.16         | 3.3978                                     | 76,500.00  |
| Sep. 29         | Oct. 1        | 2,000           | 45            | 10,375.00        | —                        | 6             | 2,000.00         | —                        | —                        | 2,000.00             | 99.22         | 3.1532                                     | 76,500.00  |
| Oct. 7          | Oct. 9        | 7,000           | 92            | 24,495.15        | —                        | 21            | 7,000.00         | —                        | —                        | 7,000.00             | 99.20         | 3.2347                                     | 75,500.00  |
| Oct. 14         | Oct. 16       | 7,000           | 74            | 19,518.44        | —                        | 23            | 7,000.00         | —                        | —                        | 7,000.00             | 99.20         | 3.2347                                     | 74,500.00  |
| Oct. 21         | Oct. 23       | 7,000           | 62            | 23,751.00        | —                        | 22            | 7,000.00         | —                        | —                        | 7,000.00             | 99.20         | 3.2347                                     | 73,500.00  |
| Oct. 28         | Oct. 30       | 7,000           | 52            | 20,386.55        | —                        | 28            | 7,000.00         | —                        | —                        | 7,000.00             | 99.20         | 3.2347                                     | 72,500.00  |

# CURRENT STATISTICS

Government  
Securities  
Market

## No. 20: Auctions of 91-day Government of India Treasury Bills (Concl'd.)

(Amount in Rs. crore)

| Date of Auction | Date of Issue | Notified Amount | Bids Received |                  |                          | Bids Accepted |                  |                          | Devolvement on PDs/SDs* | Total Issue (8+9+10) | Cut-off Price | 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 |                          |                         |                      |               |  |   |
|                 |               |                 |               | Com-<br>petitive | Non-<br>Com-<br>petitive |               | Com-<br>petitive | Non-<br>Com-<br>petitive |                         |                      |               |  |   |
| 1               | 2             | 3               | 4             | 5                | 6                        | 7             | 8                | 9                        | 10                      | 11                   | 12            | 13   | 14  |
| <b>2009-10</b>  |               |                 |               |                  |                          |               |                  |                          |                         |                      |               |  |   |
| Nov. 4          | Nov. 6        | 7,000           | 56            | 21,453.70        | —                        | 42            | 7,000.00         | —                        | —                       | 7,000.00             | 99.19         | 3.2754                                     | 71,500.00   |
| Nov. 11         | Nov. 13       | 5,000           | 45            | 22,125.00        | —                        | 34            | 5,000.00         | —                        | —                       | 5,000.00             | 99.19         | 3.2754                                     | 71,500.00   |
| Nov. 18         | Nov. 20       | 5,000           | 46            | 18,221.12        | —                        | 32            | 5,000.00         | —                        | —                       | 5,000.00             | 99.19         | 3.2754                                     | 71,500.00   |
| Nov. 25         | Nov. 27       | 5,000           | 47            | 14,393.25        | —                        | 27            | 5,000.00         | —                        | —                       | 5,000.00             | 99.19         | 3.2754                                     | 71,500.00   |
| Dec. 2          | Dec. 4        | 4,500           | 55            | 13,927.91        | —                        | 25            | 4,500.00         | —                        | —                       | 4,500.00             | 99.18         | 3.3162                                     | 71,500.00   |
| Dec. 9          | Dec. 11       | 5,000           | 59            | 14,574.61        | —                        | 24            | 5,000.00         | —                        | —                       | 5,000.00             | 99.16         | 3.3978                                     | 71,500.00   |
| Dec. 16         | Dec. 18       | 5,000           | 78            | 12,201.00        | —                        | 36            | 5,000.00         | —                        | —                       | 5,000.00             | 99.09         | 3.6835                                     | 71,500.00   |
| Dec. 23         | Dec. 24       | 5,000           | 62            | 13,267.80        | —                        | 25            | 5,000.00         | —                        | —                       | 5,000.00             | 99.07         | 3.7652                                     | 71,500.00   |
| Dec. 30         | Jan. 1        | 2,000           | 50            | 8,954.08         | —                        | 12            | 2,000.00         | —                        | —                       | 2,000.00             | 99.09         | 3.6835                                     | 71,500.00   |
| Jan. 6          | Jan. 8        | 7,000           | 95            | 14,966.90        | —                        | 67            | 7,000.00         | —                        | —                       | 7,000.00             | 99.09         | 3.6835                                     | 71,500.00   |
| Jan. 13         | Jan. 15       | 7,000           | 82            | 13,273.49        | —                        | 59            | 7,000.00         | —                        | —                       | 7,000.00             | 99.06         | 3.8061                                     | 71,500.00   |
| Jan. 20         | Jan. 22       | 7,000           | 86            | 10,921.30        | 2.00                     | 70            | 7,000.00         | 2.00                     | —                       | 7,002.00             | 99.03         | 3.9288                                     | 71,502.00   |
| Jan. 27         | Jan. 29       | 7,000           | 94            | 16,091.55        | 0.50                     | 66            | 7,000.00         | 0.50                     | —                       | 7,000.50             | 99.01         | 4.0106                                     | 71,502.50   |
| Feb. 3          | Feb. 5        | 7,000           | 91            | 13,315.70        | —                        | 66            | 7,000.00         | —                        | —                       | 7,000.00             | 98.99         | 4.0924                                     | 71,502.50   |
| Feb. 10         | Feb. 11       | 5,000           | 94            | 11,365.52        | —                        | 51            | 5,000.00         | —                        | —                       | 5,000.00             | 98.99         | 4.0924                                     | 71,502.50   |
| Feb. 17         | Feb. 19       | 5,000           | 90            | 9,728.62         | —                        | 70            | 5,000.00         | —                        | —                       | 5,000.00             | 98.98         | 4.1334                                     | 71,502.50   |
| Feb. 24         | Feb. 26       | 5,000           | 64            | 11,289.85        | 0.50                     | 31            | 5,000.00         | 0.50                     | —                       | 5,000.50             | 98.98         | 4.1334                                     | 71,503.00   |
| Mar. 3          | Mar. 5        | 4,500           | 75            | 7,740.25         | —                        | 52            | 4,500.00         | —                        | —                       | 4,500.00             | 98.96         | 4.2153                                     | 71,503.00   |
| Mar. 10         | Mar. 12       | 5,000           | 59            | 7,682.86         | —                        | 51            | 5,000.00         | —                        | —                       | 5,000.00             | 98.93         | 4.3382                                     | 71,503.00   |
| Mar. 17         | Mar. 19       | 5,000           | 85            | 15,754.65        | —                        | 44            | 5,000.00         | —                        | —                       | 5,000.00             | 98.91         | 4.4202                                     | 71,503.00   |
| Mar. 23         | Mar. 26       | 5,000           | 96            | 17,770.10        | —                        | 37            | 5,000.00         | —                        | —                       | 5,000.00             | 98.91         | 4.4202                                     | 71,503.00   |
| Mar. 30         | Mar. 31       | 2,000           | 53            | 4,910.50         | —                        | 16            | 2,000.00         | —                        | —                       | 2,000.00             | 98.92         | 4.3792                                     | 71,503.00   |
| <b>2010-11</b>  |               |                 |               |                  |                          |               |                  |                          |                         |                      |               |  |   |
| Apr. 4          | Apr. 9        | 7,000           | 128           | 27,842.20        | —                        | 41            | 7,000.00         | —                        | —                       | 7,000.00             | 99.02         | 3.9697                                     | 71,503.00   |
| Apr. 13         | Apr. 16       | 7,000           | 95            | 15,857.41        | —                        | 71            | 7,000.00         | —                        | —                       | 7,000.00             | 98.95         | 4.2562                                     | 71,503.00   |
| Apr. 21         | Apr. 23       | 7,000           | 116           | 21,965.97        | —                        | 29            | 7,000.00         | —                        | —                       | 7,000.00             | 98.97         | 4.1743                                     | 71,501.00   |
| Apr. 28         | Apr. 30       | 7,000           | 95            | 21,054.50        | —                        | 67            | 7,000.00         | —                        | —                       | 7,000.00             | 98.97         | 4.1743                                     | 71,500.50   |
| May 5           | May 7         | 7,000           | 103           | 26,195.70        | —                        | 67            | 7,000.00         | —                        | —                       | 7,000.00             | 98.98         | 4.1334                                     | 71,500.50   |
| May 12          | May 14        | 7,000           | 89            | 18,195.72        | —                        | 47            | 7,000.00         | —                        | —                       | 7,000.00             | 98.97         | 4.1743                                     | 73,500.50   |
| May 19          | May 21        | 7,000           | 73            | 15,336.95        | —                        | 44            | 7,000.00         | —                        | —                       | 7,000.00             | 98.96         | 4.2153                                     | 75,500.50   |
| May 26          | May 28        | 7,000           | 92            | 11,380.75        | —                        | 72            | 7,000.00         | —                        | —                       | 7,000.00             | 98.76         | 5.0361                                     | 77,500.00   |

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

**Note :** Outstanding amount is net of redemption during the week.