

## No. 21: Auctions of 182-day Government of India Treasury Bills

(Amount in ₹ crore)

| Date of Auction | Date of Issue | Notified Amount | Bids Received |                  |                 | Bids Accepted |                  |                 | Devolvement on PDs | Total Issue (7+8+9) | 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 |                 |                    |                     |               |  |   |           |
|                 |               |                 |               | Competitive      | Non-Competitive |               | Competitive      | Non-Competitive |                    |                     |               |  |   |           |
| 1               | 2             | 3               | 4             | 5                | 6               | 7             | 8                | 9               | 10                 | 11                  | 12            | 13   |   |           |
| <b>2010-11</b>  |               |                 |               |                  |                 |               |                  |                 |                    |                     |               |  |   |           |
| May             | 12            | May 14          | 2,000         | 52               | 5,700.00        | –             | 23               | 2,000.00        | –                  | –                   | 2,000.00      | 97.78                                      | 4.5533  | 21,500.00 |
| May             | 26            | May 28          | 2,000         | 54               | 5,570.00        | –             | 15               | 2,000.00        | –                  | –                   | 2,000.00      | 97.58                                      | 4.9737  | 21,500.00 |
| Jun.            | 9             | Jun. 11         | 1,000         | 47               | 3,580.55        | –             | 14               | 1,000.00        | –                  | –                   | 1,000.00      | 97.45                                      | 5.2478  | 21,500.00 |
| Jun.            | 23            | Jun. 25         | 1,000         | 41               | 3,460.00        | –             | 2                | 1,000.00        | –                  | –                   | 1,000.00      | 97.39                                      | 5.3746  | 21,500.00 |
| Jul.            | 7             | Jul. 9          | 1,500         | 42               | 2,746.50        | 300.00        | 30               | 1,500.00        | 300.00             | –                   | 1,800.00      | 97.20                                      | 5.7771  | 21,800.00 |
| Jul.            | 21            | Jul. 23         | 1,500         | 53               | 4,561.00        | –             | 29               | 1,500.00        | –                  | –                   | 1,500.00      | 97.12                                      | 5.9471  | 21,800.00 |
| Aug.            | 4             | Aug. 6          | 1,500         | 40               | 2,898.00        | –             | 30               | 1,500.00        | –                  | –                   | 1,500.00      | 96.93                                      | 6.3519  | 21,800.00 |
| Aug.            | 18            | Aug. 20         | 1,500         | 56               | 3,755.20        | 500.00        | 23               | 1,500.00        | 500.00             | –                   | 2,000.00      | 96.88                                      | 6.4587  | 22,300.00 |
| Sep.            | 1             | Sep. 3          | 1,500         | 58               | 4,335.50        | –             | 27               | 1,500.00        | –                  | –                   | 1,500.00      | 96.92                                      | 6.3732  | 22,300.00 |
| Sep.            | 15            | Sep. 17         | 1,500         | 47               | 3,740.50        | –             | 19               | 1,500.00        | –                  | –                   | 1,500.00      | 96.89                                      | 6.4373  | 20,800.00 |
| Sep.            | 29            | Oct. 1          | 1,500         | 52               | 4,715.00        | –             | 2                | 1,500.00        | –                  | –                   | 1,500.00      | 96.83                                      | 6.5655  | 21,300.00 |
| Oct.            | 13            | Oct. 15         | 2,000         | 46               | 3,434.05        | –             | 21               | 1,000.00        | –                  | –                   | 1,000.00      | 96.71                                      | 6.8225  | 20,300.00 |
| Oct.            | 27            | Oct. 29         | 2,000         | 55               | 5,372.00        | –             | 28               | 2,000.00        | –                  | –                   | 2,000.00      | 96.60                                      | 7.0587  | 20,300.00 |
| Nov.            | 10            | Nov. 12         | 2,000         | 67               | 5,020.00        | 500.00        | 37               | 2,000.00        | 500.00             | –                   | 2,500.00      | 96.55                                      | 7.1662  | 20,800.00 |
| Nov.            | 24            | Nov. 26         | 2,000         | 61               | 4,350.00        | –             | 36               | 2,000.00        | –                  | –                   | 2,000.00      | 96.52                                      | 7.2308  | 20,800.00 |
| Dec.            | 8             | Dec. 10         | 1,000         | 45               | 4,705.00        | –             | 11               | 1,000.00        | –                  | –                   | 1,000.00      | 96.49                                      | 7.2954  | 20,800.00 |
| Dec.            | 22            | Dec. 24         | 1,000         | 33               | 2,885.00        | –             | 9                | 1,000.00        | –                  | –                   | 1,000.00      | 96.47                                      | 7.3384  | 20,800.00 |
| Jan.            | 5             | Jan. 7          | 1,500         | 50               | 5,331.50        | –             | 14               | 1,500.00        | –                  | –                   | 1,500.00      | 96.49                                      | 7.2954  | 20,500.00 |
| Jan.            | 19            | Jan. 21         | 1,500         | 53               | 3,504.00        | 0.50          | 27               | 1,500.00        | 0.50               | –                   | 1,500.50      | 96.42                                      | 7.4462  | 20,500.50 |
| Feb.            | 2             | Feb. 4          | 1,500         | 67               | 5,782.00        | –             | 26               | 1,500.00        | –                  | –                   | 1,500.00      | 96.40                                      | 7.4894  | 20,501.00 |
| Feb.            | 15            | Feb. 18         | 2,000         | 71               | 6,370.00        | –             | 29               | 2,000.00        | –                  | –                   | 2,000.00      | 96.38                                      | 7.5326  | 20,501.00 |
| Mar.            | 1             | Mar. 4          | 2,000         | 53               | 6,893.00        | –             | 16               | 2,000.00        | –                  | –                   | 2,000.00      | 96.39                                      | 7.5110  | 21,000.50 |
| Mar.            | 16            | Mar. 18         | 2,000         | 70               | 10,035.57       | 0.05          | 13               | 2,000.00        | –                  | –                   | 2,000.00      | 96.41                                      | 7.4678  | 21,500.55 |
| Mar.            | 30            | Mar. 31         | 2,000         | 56               | 8,739.25        | –             | 20               | 2,000.00        | –                  | –                   | 2,000.00      | 96.40                                      | 7.4894  | 22,000.55 |
| <b>2011-12</b>  |               |                 |               |                  |                 |               |                  |                 |                    |                     |               |  |   |           |
| Apr.            | 13            | Apr. 15         | 2,000         | 74               | 7,743.50        | 1,500.00      | 25               | 2,000.00        | 1,500.00           | –                   | 3,500.00      | 96.42                                      | 7.4462  | 24,500.55 |
| Apr.            | 27            | Apr. 29         | 3,000         | 65               | 6,985.05        | 1,250.00      | 41               | 3,000.00        | 1,250.00           | –                   | 4,250.00      | 96.28                                      | 7.7487  | 26,750.55 |
| May             | 11            | May 13          | 3,000         | 73               | 8,176.00        | –             | 35               | 3,000.00        | –                  | –                   | 3,000.00      | 96.07                                      | 8.2040  | 27,250.55 |
| May             | 25            | May 27          | 3,000         | 73               | 7,322.70        | 500.00        | 34               | 3,000.00        | 500.00             | –                   | 3,500.00      | 96.04                                      | 8.2692  | 28,750.55 |
| Jun.            | 8             | Jun. 10         | 3,000         | 66               | 11,355.00       | –             | 8                | 3,000.00        | –                  | –                   | 3,000.00      | 96.06                                      | 8.2257  | 30,750.55 |
| Jun.            | 22            | Jun. 24         | 3,000         | 67               | 10,516.50       | –             | 3                | 3,000.00        | –                  | –                   | 3,000.00      | 96.09                                      | 8.1606  | 32,750.55 |
| Jul.            | 6             | Jul. 8          | 3,000         | 75               | 7,177.50        | –             | 44               | 3,000.00        | –                  | –                   | 3,000.00      | 96.04                                      | 8.2692  | 34,250.55 |
| Jul.            | 20            | Jul. 22         | 3,000         | 79               | 12,250.00       | –             | 44               | 3,000.00        | –                  | –                   | 3,000.00      | 96.08                                      | 8.1823  | 35,750.05 |
| Aug.            | 3             | Aug. 5          | 3,000         | 58               | 5,935.00        | –             | 34               | 2,950.00        | –                  | –                   | 2,950.00      | 95.95                                      | 8.4651  | 37,200.05 |
| Aug.            | 17            | Aug. 18         | 3,000         | 67               | 7,825.00        | –             | 48               | 3,000.00        | –                  | –                   | 3,000.00      | 95.98                                      | 8.3998  | 38,200.05 |
| Aug.            | 30            | Sep. 2          | 3,000         | 59               | 6,430.00        | –             | 28               | 3,000.00        | –                  | –                   | 3,000.00      | 95.98                                      | 8.3998  | 39,200.05 |
| Sep.            | 14            | Sep. 16         | 3,000         | 68               | 8,808.00        | 400.00        | 35               | 3,000.00        | 400.00             | –                   | 3,400.00      | 95.98                                      | 8.3998  | 40,600.00 |
| Sep.            | 28            | Sep. 29         | 3,000         | 59               | 7,318.50        | –             | 32               | 3,000.00        | –                  | –                   | 3,000.00      | 95.95                                      | 8.4651  | 41,600.00 |
| Oct.            | 12            | Oct. 14         | 4,000         | 56               | 7,293.00        | –             | 41               | 4,000.00        | –                  | –                   | 4,000.00      | 95.88                                      | 8.6177  | 42,100.00 |
| Oct.            | 25            | Oct. 28         | 4,000         | 57               | 9,325.00        | –             | 32               | 4,000.00        | –                  | –                   | 4,000.00      | 95.84                                      | 8.7050  | 41,850.00 |

**Notes:** 1. Outstanding amount is net of redemption during the week.

2. 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 April 6, 2005.

3. The auctions of 182-day Treasury Bills (TBs) which were discontinued effective May 14, 2001 have been reintroduced from April 6, 2005 onwards.