

CURRENT STATISTICS

Government Securities Market

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

(` Billion)

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		
2011-12														
Apr. 13	Apr. 15	20.00	74	77.44	15.00	25	20.00	15.00	–	35.00	96.42	7.4460	245.01	
Apr. 27	Apr. 29	30.00	65	69.85	12.50	41	30.00	12.50	–	42.50	96.28	7.7490	267.51	
May 11	May 13	30.00	73	81.76	–	35	30.00	–	–	30.00	96.07	8.2040	272.51	
May 25	May 27	30.00	73	73.23	5.00	34	30.00	5.00	–	35.00	96.04	8.2690	287.51	
Jun. 8	Jun. 10	30.00	66	113.55	–	34	30.00	–	–	30.00	96.06	8.2260	307.51	
Jun. 22	Jun. 24	30.00	67	105.17	–	3	30.00	–	–	30.00	96.09	8.1610	327.51	
Jul. 6	Jul. 8	30.00	75	71.78	–	44	30.00	–	–	30.00	96.04	8.2690	342.51	
Jul. 20	Jul. 22	30.00	79	123.00	–	44	30.00	–	–	30.00	96.08	8.1823	357.50	
Aug. 3	Aug. 5	30.00	58	59.35	–	34	29.50	–	–	29.50	95.95	8.4651	372.00	
Aug. 17	Aug. 18	30.00	67	78.25	–	48	30.00	–	–	30.00	95.98	8.3998	382.00	
Aug. 30	Sep. 2	30.00	59	64.30	–	28	30.00	–	–	30.00	95.98	8.3998	392.00	
Sep. 14	Sep. 16	30.00	68	88.08	4.00	35	30.00	4.00	–	34.00	95.98	8.3998	406.00	
Sep. 28	Sep. 29	30.00	59	73.19	–	32	30.00	–	–	30.00	95.95	8.4651	416.00	
Oct. 12	Oct. 14	40.00	56	72.93	–	41	40.00	–	–	40.00	95.88	8.6177	421.00	
Oct. 25	Oct. 28	40.00	57	93.25	–	32	40.00	–	–	40.00	95.84	8.7050	418.50	
Nov. 9	Nov. 11	40.00	58	67.65	–	47	40.00	–	–	40.00	95.73	8.9454	428.50	
Nov. 23	Nov. 25	40.00	86	123.67	0.01	26	40.00	0.01	–	40.01	95.78	8.8361	433.51	
Dec. 7	Dec. 9	40.00	82	106.65	–	29	40.00	–	–	40.00	95.93	8.5087	443.51	
Dec. 21	Dec. 23	40.00	80	113.95	–	3	40.00	–	–	40.00	96.04	8.2692	453.51	
Jan. 4	Jan. 6	40.00	99	111.88	–	50	40.00	–	–	40.00	95.97	8.4215	463.51	
Jan. 18	Jan. 20	40.00	82	111.92	–	51	40.00	–	–	40.00	95.91	8.5523	473.51	
Feb. 1	Feb. 3	40.00	80	93.87	–	42	40.00	–	–	40.00	95.86	8.6613	484.00	
Feb. 15	Feb. 17	40.00	83	127.62	–	29	40.00	–	–	40.00	95.86	8.6613	494.00	

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.