

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			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- petitive	Non- Com- petitive		Com- petitive	Non- Com- petitive					
1	2	3	4	5	6	7	8	9	10	11	12	13	14
2008-09													
Sep. 2	Sep. 5	5,000	110	11,692.25	1,000.00	58	5,000.00	1,000.00	—	6,000.00	97.80	9.0227	57,011.57
Sep. 10	Sep. 12	5,000	154	13,638.73	4,836.00	65	5,000.00	4,836.00	—	9,836.00	97.87	8.7293	62,397.57
Sep. 17	Sep. 19	5,000	140	10,967.30	573.48	68	5,000.00	573.48	—	5,573.48	97.89	8.6456	65,255.67
Sep. 24	Sep. 26	500	58	2,493.14	0.04	16	500.00	0.04	—	500.04	97.91	8.5619	59,955.71
Oct. 1	Oct. 3	5,000	109	7,752.00	500.00	10	500.00	500.00	—	1,000.00	97.84	8.8550	59,705.71
Oct. 8	Oct. 10	5,000	147	9,520.27	500.00	94	5,000.00	500.00	—	5,500.00	97.93	8.4782	60,605.71
Oct. 15	Oct. 17	5,000	138	9,103.80	2,000.00	91	5,000.00	2,000.00	—	7,000.00	97.88	8.6875	62,355.71
Oct. 22	Oct. 24	5,000	169	13,426.53	1,000.00	29	5,000.00	1,000.00	—	6,000.00	98.24	7.1858	64,605.71
Oct. 29	Oct. 31	5,000	158	8,835.26	1,400.00	106	5,000.00	1,400.00	—	6,400.00	98.18	7.4353	67,205.71
Nov. 5	Nov. 7	5,000	123	12,732.65	141.19	62	5,000.00	141.19	—	5,141.19	98.19	7.3937	66,708.80
Nov. 12	Nov. 14	5,000	133	8,873.07	753.00	89	5,000.00	753.00	—	5,753.00	98.20	7.3521	67,311.80
Nov. 19	Nov. 21	5,000	136	14,842.52	1,762.00	85	5,000.00	1,762.00	—	6,762.00	98.21	7.3105	69,073.80
Nov. 26	Nov. 28	5,000	157	11,617.88	1,313.79	70	5,000.00	1,313.79	—	6,313.79	98.25	7.1443	71,779.50
Dec. 3	Dec. 5	3,000	179	15,189.80	150.00	20	3,000.00	150.00	—	3,150.00	98.38	6.6048	68,929.50
Dec. 10	Dec. 12	5,000	183	15,176.55	5,275.00	114	5,000.00	5,275.00	—	10,275.00	98.61	5.6539	69,368.50
Dec. 17	Dec. 19	5,000	164	13,297.72	932.37	47	5,000.00	932.37	—	5,932.37	98.66	5.4477	69,727.39
Dec. 24	Dec. 26	500	72	5,340.91	119.00	8	500.00	119.00	—	619.00	98.76	5.0361	69,846.35
Dec. 31	Jan. 2	500	85	6,796.87	—	8	500.00	—	—	500.00	98.84	4.7074	69,346.35
Jan. 7	Jan. 9	8,000	194	23,148.72	—	21	8,000.00	—	—	8,000.00	98.84	4.7074	71,846.35
Jan. 14	Jan. 16	8,000	156	18,212.00	1.00	73	8,000.00	1.00	—	8,001.00	98.87	4.5842	72,847.35
Jan. 21	Jan. 23	8,000	143	18,886.80	0.30	66	8,000.00	0.30	—	8,000.30	98.85	4.6663	74,847.65
Jan. 28	Jan. 30	8,000	153	13,498.65	0.50	107	8,000.00	0.50	—	8,000.50	98.82	4.7895	76,448.15
Feb. 4	Feb. 6	8,000	157	16,458.20	543.72	81	8,000.00	543.72	—	8,543.72	98.81	4.8306	79,850.68
Feb. 11	Feb. 13	5,000	134	16,067.99	0.50	72	5,000.00	0.50	—	5,000.50	98.82	4.7895	79,098.18
Feb. 18	Feb. 21	5,000	131	15,552.04	2.30	37	5,000.00	2.30	—	5,002.30	98.83	4.7484	77,338.48
Feb. 25	Feb. 27	5,000	107	14,373.88	0.23	46	5,000.00	0.23	—	5,000.23	98.83	4.7484	76,024.92

No. 21: Auctions of 91 Day Government of India Treasury Bills (Concl.)

(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- petitive	Non- Com- petitive		Com- petitive	Non- Com- petitive					
1	2	3	4	5	6	7	8	9	10	11	12	13	14
2008-09													
Mar. 4	Mar. 6	4,500	111	16,008.35	0.30	41	4,500.00	0.30	—	4,500.30	98.85	4.6663	77,375.22
Mar. 12	Mar. 13	5,000	99	8,467.05	—	66	5,000.00	—	—	5,000.00	98.87	4.5842	72,100.22
Mar. 18	Mar. 20	5,000	136	12,741.75	—	58	5,000.00	—	—	5,000.00	98.80	4.8716	71,167.85
Mar. 25	Mar. 26	5,000	123	13,051.57	0.15	50	5,000.00	0.15	—	5,000.15	98.78	4.9538	75,549.00
2009-10													
Apr. 2	Apr. 6	500	51	1,974.00	5000.00	17	500.00	5000.00	—	5,500.00	98.89	4.5022	80,549.00
Apr. 8	Apr. 9	8,000	183	25,567.22	—	60	8,000.00	—	—	8,000.00	98.99	4.0924	80,549.00
Apr. 15	Apr. 17	8,000	135	22,989.28	—	53	8,000.00	—	—	8,000.00	99.06	3.8061	80,548.00
Apr. 22	Apr. 24	8,000	137	26,201.45	—	72	8,000.00	—	—	8,000.00	99.17	3.3570	80,547.70
Apr. 28	Apr. 29	8,000	99	22,553.60	—	48	8,000.00	—	—	8,000.00	99.18	3.3162	80,547.20
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

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

Note : 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.