

No. 22: Auctions of 364-day Government of India Treasury Bills

(Amount in ₹ 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						
				Competitive	Non-Competitive		Competitive	Non-Competitive					
1	2	3	4	5	6	7	8	9	10	11	12	13	14
2009-10													
Dec. 2	Dec. 4	1,000	71	4,575.00	–	12	1,000.00	–	–	1,000.00	95.71	4.4946	42,014.74
Dec. 16	Dec. 18	1,000	79	4,890.00	–	8	1,000.00	–	–	1,000.00	95.54	4.6810	41,764.74
Dec. 30	Jan. 1	1,000	56	2,827.00	–	19	1,000.00	–	–	1,000.00	95.50	4.7250	41,764.74
Jan. 13	Jan. 15	1,000	69	4,503.00	–	8	1,000.00	–	–	1,000.00	95.55	4.6700	41,764.74
Jan. 27	Jan. 29	1,000	72	4,725.00	–	8	1,000.00	–	–	1,000.00	95.55	4.6700	41,751.24
Feb. 10	Feb. 11	3,000	96	8,422.00	14.40	40	3,000.00	14.40	–	3,014.40	95.36	4.8791	41,765.64
Feb. 24	Feb. 26	3,000	82	6,540.00	–	45	3,000.00	–	–	3,000.00	95.24	5.0116	41,657.14
Mar. 10	Mar. 12	3,000	101	9,135.00	113.85	36	3,000.00	113.85	–	3,113.85	95.14	5.1223	41,520.99
Mar. 23	Mar. 26	3,000	101	11,726.00	–	27	3,000.00	–	–	3,000.00	95.12	5.1445	41,497.14
2010-11													
Apr. 7	Apr. 9	2,000	67	5,410.00	25.20	34	2,000.00	25.20	–	2,025.20	95.20	5.0559	42,522.34
Apr. 21	Apr. 23	2,000	88	8,060.00	–	17	2,000.00	–	–	2,000.00	95.17	5.0891	43,522.34
May 5	May 7	2,000	122	11,140.00	–	8	2,000.00	–	–	2,000.00	95.33	4.9122	44,522.34
May 19	May 21	2,000	55	5,250.00	–	12	2,000.00	–	–	2,000.00	95.31	4.9343	45,522.34
Jun. 2	Jun. 4	1,000	48	4,725.00	–	13	1,000.00	–	–	1,000.00	95.05	5.2221	45,522.34
Jun. 16	Jun. 18	1,000	50	1,930.25	157.00	36	1,000.00	157.00	–	1,157.00	94.71	5.6008	45,679.34
Jun. 30	Jul. 2	1,000	41	2,065.00	194.00	23	1,000.00	194.00	–	1,194.00	94.67	5.6456	45,873.34
Jul. 14	Jul. 16	1,000	61	5,460.00	–	14	1,000.00	–	–	1,000.00	94.63	5.6903	45,613.92
Jul. 28	Jul. 30	1,000	43	3,050.00	–	26	1,000.00	–	–	1,000.00	94.09	6.2985	45,613.92
Aug. 11	Aug. 13	1,000	49	3,370.00	16.80	5	1,000.00	16.80	–	1,016.80	93.98	6.4232	45,588.35
Aug. 25	Aug. 27	1,000	45	2,445.00	46.30	23	1,000.00	46.30	–	1,046.30	93.88	6.5369	45,634.65
Sep. 8	Sep. 9	1,000	45	3,775.00	–	14	1,000.00	–	–	1,000.00	93.93	6.4800	42,634.65
Sep. 22	Sep. 24	1,000	38	2,371.17	–	18	1,000.00	–	–	1,000.00	93.74	6.6964	42,601.35
Oct. 6	Oct. 8	2,000	57	4,531.00	42.30	33	2,000.00	42.30	–	2,042.30	93.60	6.8564	42,643.65
Oct. 20	Oct. 22	2,000	59	5,309.50	–	33	2,000.00	–	–	2,000.00	93.40	7.0858	42,643.65
Nov. 3	Nov. 4	2,000	58	5,871.00	–	24	2,000.00	–	–	2,000.00	93.41	7.0743	42,609.85
Nov. 16	Nov. 19	2,000	64	5,140.00	–	19	2,000.00	–	–	2,000.00	93.30	7.2009	42,609.85
Dec. 1	Dec. 3	1,000	45	5,080.30	–	8	1,000.00	–	–	1,000.00	93.24	7.2700	42,609.85
Dec. 15	Dec. 16	1,000	52	4,772.00	–	12	1,000.00	–	–	1,000.00	93.18	7.3393	42,609.85
Dec. 29	Dec. 31	1,000	40	2,968.50	–	24	1,000.00	–	–	1,000.00	93.05	7.4896	42,609.85

* Effective from auction dated May 19, 1999, devolvement would be on RBI only.

Note : 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 October 27, 2004.

3. Effective from auction dated June 2, 1999 the non-competitive bidders were allowed to participate Outstanding amount is net of redemption during the week.