

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 (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	
2010-11													
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
Jan. 12	Jan. 14	1,000	48	3,968.50	-	8	1,000.00	-	-	1,000.00	93.04	7.5012	42,609.85
Jan. 25	Jan. 28	1,000	33	3,560.00	-	6	1,000.00	-	-	1,000.00	92.96	7.5940	42,609.85
Feb. 9	Feb. 11	3,000	83	8,596.00	-	42	3,000.00	-	-	3,000.00	92.89	7.6752	42,595.45
Feb. 23	Feb. 25	3,000	77	7,977.00	-	33	3,000.00	-	-	3,000.00	92.89	7.6752	42,595.45
Mar. 9	Mar. 11	3,000	88	11,561.75	-	25	3,000.00	-	-	3,000.00	92.97	7.5824	42,481.60
Mar. 23	Mar. 25	3,000	94	10,703.15	-	20	3,000.00	-	-	3,000.00	92.92	7.6404	42,481.60
2011-12													
Apr. 6	Apr. 8	2,000	80	8,350.40	-	31	2,000.00	-	-	2,000.00	93.00	7.5476	42,456.40
Apr. 20	Apr. 21	3,000	72	7,881.30	-	38	3,000.00	-	-	3,000.00	92.82	7.7567	43,456.40
May 4	May 6	3,000	74	6,750.50	-	42	3,000.00	-	-	3,000.00	92.44	8.2007	44,456.40
May 18	May 20	3,000	89	9,710.00	-	27	3,000.00	-	-	3,000.00	92.36	8.2947	45,456.40
Jun. 1	Jun. 3	3,000	101	9,115.00	-	43	3,000.00	-	-	3,000.00	92.34	8.3182	47,456.40
Jun. 15	Jun. 17	3,000	91	7,579.00	202.80	56	3,000.00	202.80	-	3,202.80	92.32	8.3417	49,502.20
Jun. 29	Jun. 30	3,000	83	7,945.75	-	45	3,000.00	-	-	3,000.00	92.36	8.2947	51,308.20
Jul. 13	Jul. 15	3,000	107	13,140.74	-	20	3,000.00	-	-	3,000.00	92.41	8.2360	53,308.20
Jul. 27	Jul. 29	3,000	108	9,132.55	-	40	3,000.00	-	-	3,000.00	92.19	8.4949	55,308.20
Aug. 10	Aug. 12	3,000	109	18,425.00	-	9	3,000.00	-	-	3,000.00	92.47	8.1656	57,291.40
Aug. 24	Aug. 26	3,000	130	14,000.10	-	27	3,000.00	-	-	3,000.00	92.35	8.3065	59,245.10
Sep. 7	Sep. 9	3,000	105	12,122.25	216.00	26	2,742.25	216.00	-	2,958.25	92.32	8.3417	61,203.35
Sep. 21	Sep. 23	3,000	73	7,915.00	-	29	3,000.00	-	-	3,000.00	92.22	8.4595	63,203.35
Oct. 5	Oct. 7	4,000	93	10,645.00	-	43	4,000.00	-	-	4,000.00	92.17	8.5185	65,161.05
Oct. 19	Oct. 21	4,000	85	10,695.00	5.00	31	4,000.00	5.00	-	4,005.00	92.03	8.6840	67,166.05

* Effective from auction dated May 19, 1999, devolvement amount 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.