

CURRENT
STATISTICS

Government
Securities
Market

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

(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+11)	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
2009-10													
Apr. 8	Apr. 9	1,000	76	5,875.00	—	4	1,000	—	—	1,000.00	95.80	4.3962	53,549.80
Apr. 22	Apr. 24	1,000	60	4,266.00	—	7	1,000	—	—	1,000.00	96.39	3.7555	52,549.80
May 6	May 8	1,000	58	4,330.00	—	12	1,000	—	—	1,000.00	96.63	3.4971	49,399.80
May 20	May 22	1,000	37	1,955.30	—	28	1,000	—	—	1,000.00	96.46	3.6800	47,899.80
Jun. 3	Jun. 5	1,000	39	2,160.50	—	27	1,000	—	—	1,000.00	96.16	4.0043	46,499.80
Jun. 17	Jun. 19	1,000	59	3,565.00	—	18	1,000	—	—	1,000.00	96.17	3.9935	46,499.80
Jul. 1	Jul. 3	1,000	56	3,650.00	—	8	1,000	—	—	1,000.00	96.34	3.8095	46,491.05
Jul. 15	Jul. 17	1,000	81	4,965.00	259.42	18	1,000	259.42	—	1,259.42	96.45	3.6908	45,500.47
Jul. 29	Jul. 31	1,000	46	3,070.00	—	24	1,000	—	—	1,000.00	96.35	3.7987	44,463.92
Aug. 12	Aug. 14	1,000	74	4,200.00	42.37	34	1,000	42.37	—	1,042.37	96.01	4.1672	43,006.29
Aug. 26	Aug. 28	1,000	51	3,315.00	—	23	1,000	—	—	1,000.00	95.85	4.3416	41,979.64
Sep. 9	Sep. 11	4,000	128	12,380.00	—	39	4,000.00	—	—	4,000.00	95.61	4.6042	41,979.64
Sep. 23	Sep. 25	1,000	55	5,000.00	33.30	3	1,000.00	33.30	—	1,033.30	95.86	4.3307	42,012.94
Oct. 7	Oct. 9	2,000	76	6,040.00	—	27	2,000.00	—	—	2,000.00	95.62	4.5932	42,012.94
Oct. 21	Oct. 23	2,000	100	5,402.00	—	34	2,000.00	—	—	2,000.00	95.67	4.5384	41,980.94
Nov. 4	Nov. 6	2,000	96	4,890.00	33.80	41	2,000.00	33.80	—	2,033.80	95.68	4.5275	42,014.74
Nov. 18	Nov. 20	2,000	110	8,555.00	—	3	2,000.00	—	—	2,000.00	95.75	4.4508	42,014.74
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

* : 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.