

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	
2009-10													
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
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

* 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.