

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

(Amount in ₹ Billion)

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	
2011 - 12													
Apr. 6	Apr. 8	20.00	80	83.50	–	31	20.00	–	–	20.00	93.00	7.5480	424.56
Apr. 20	Apr. 21	30.00	72	78.81	–	38	30.00	–	–	30.00	92.82	7.7570	434.56
May 4	May 6	30.00	74	67.51	–	42	30.00	–	–	30.00	92.44	8.2010	444.56
May 18	May 20	30.00	89	97.10	–	27	30.00	–	–	30.00	92.36	8.2950	454.56
Jun. 1	Jun. 3	30.00	101	91.15	–	43	30.00	–	–	30.00	92.34	8.3180	474.56
Jun. 15	Jun. 17	30.00	91	75.79	2.03	56	30.00	2.03	–	32.03	92.32	8.3420	495.02
Jun. 29	Jun. 30	30.00	83	79.46	–	45	30.00	–	–	30.00	92.36	8.2950	513.08
Jul. 13	Jul. 15	30.00	107	131.41	–	20	30.00	–	–	30.00	92.41	8.2360	533.08
Jul. 27	Jul. 29	30.00	108	91.33	–	40	30.00	–	–	30.00	92.19	8.4950	553.08
Aug. 10	Aug. 12	30.00	109	184.25	–	9	30.00	–	–	30.00	92.47	8.1660	572.91
Aug. 24	Aug. 26	30.00	130	140.00	–	27	30.00	–	–	30.00	92.35	8.3065	592.45
Sep. 7	Sep. 9	30.00	105	121.00	2.16	26	27.42	2.16	–	29.58	92.32	8.3417	612.03
Sep. 21	Sep. 23	30.00	73	79.15	–	29	30.00	–	–	30.00	92.22	8.4595	632.03
Oct. 5	Oct. 7	40.00	93	106.00	–	43	40.00	–	–	40.00	92.17	8.5185	651.61
Oct. 19	Oct. 21	40.00	85	107.00	0.05	31	40.00	0.05	–	40.05	92.03	8.6840	671.66
Nov. 2	Nov. 4	40.00	85	119.00	–	47	40.00	–	–	40.00	91.98	8.7432	691.66
Nov. 16	Nov. 18	40.00	134	195.00	2.03	24	40.00	2.03	–	42.03	91.89	8.8500	713.69
Nov. 30	Dec. 2	40.00	132	236.82	–	2	40.00	–	–	40.00	92.23	8.4477	743.69
Dec. 14	Dec. 16	40.00	82	129.25	–	18	40.00	–	–	40.00	92.39	8.2595	773.69
Dec. 28	Dec. 30	40.00	85	98.12	0.02	45	40.00	0.02	–	40.02	92.31	8.3535	803.71
Jan. 11	Jan. 13	40.00	94	97.88	–	50	40.00	–	–	40.00	92.44	8.2007	833.72
Jan. 25	Jan. 27	40.00	80	114.45	–	26	40.00	–	–	40.00	92.21	8.4713	863.72
Feb. 8	Feb. 10	40.00	105	157.80	–	28	40.00	–	–	40.00	92.18	8.5067	873.72
Feb. 22	Feb. 24	40.00	107	196.20	–	21	40.00	–	–	40.00	92.18	8.5067	883.72
Mar. 7	Mar. 9	40.00	122	197.15	–	5	40.00	–	–	40.00	92.23	8.4477	893.72
Mar. 21	Mar. 22	40.00	104	194.10	10.30	9	40.00	10.30	–	40.10	92.27	8.4006	903.82
2012 - 13													
Apr. 4	Apr. 9	50.00	80	184.50	–	6	50.00	–	–	50.00	92.32	8.3417	933.82
Apr. 18	Apr. 20	50.00	77	145.81	–	26	50.00	–	–	50.00	92.47	8.1656	953.82
May 2	May 4	50.00	68	103.55	–	38	50.00	–	–	50.00	92.35	8.3065	973.82
May 16	May 18	50.00	72	121.86	–	30	50.00	–	–	50.00	92.36	8.2947	993.82
May 30	Jun. 1	50.00	91	171.65	–	33	50.00	–	–	50.00	92.37	8.2830	1,013.82
Jun. 13	Jun. 15	50.00	78	161.32	3.76	4	50.00	3.76	–	53.76	92.76	7.8265	1,035.55
Jun. 27	Jun. 29	50.00	82	165.68	–	23	50.00	–	–	50.00	92.51	8.1187	1,055.55
Jul. 11	Jul. 13	50.00	100	169.30	0.07	35	50.00	0.07	–	50.07	92.56	8.0601	1,075.61
Jul. 25	Jul. 27	50.00	83	135.22	–	34	50.00	–	–	50.00	92.63	7.9782	1,095.61
Aug. 8	Aug. 10	50.00	75	134.66	0.07	28	50.00	0.07	–	50.07	92.56	8.0601	1,115.68
Aug. 22	Aug. 24	50.00	93	171.41	–	33	50.00	–	–	50.00	92.51	8.1187	1,135.68
Sep. 5	Sep. 7	50.00	68	175.26	0.07	34	50.00	0.07	–	50.07	92.54	8.0835	1,156.17
Sep. 20	Sep. 21	50.00	73	112.86	–	44	50.00	–	–	50.00	92.56	8.0601	1,176.17

* 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.