

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)	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
<b>2008-09</b>													
Nov. 5	Nov. 7	2,000	85	5,310.00	—	16	2,000	—	—	2,000.00	93.15	7.3739	52,049.05
Nov. 19	Nov. 21	2,000	136	8,735.00	—	22	2,000	—	—	2,000.00	93.40	7.0858	53,049.05
Dec. 3	Dec. 5	1,000	118	6,471.00	—	4	1,000	—	—	1,000.00	94.09	6.2985	52,049.05
Dec. 17	Dec. 19	1,000	83	2,987.00	250.00	33	1,000	250.00	—	1,250.00	94.93	5.3554	52,049.05
Dec. 31	Jan. 2	1,000	74	7,301.00	—	6	1,000	—	—	1,000.00	95.45	4.7800	52,049.05
Jan. 14	Jan. 16	1,000	69	4,235.00	—	19	1,000	—	—	1,000.00	95.70	4.5056	49,930.30
Jan. 28	Jan. 30	1,000	69	2,850.50	13.50	30	1,000	13.50	—	1,013.50	95.62	4.5932	48,943.80
Feb. 11	Feb. 13	3,000	116	9,810.00	—	22	3,000	—	—	3,000.00	95.63	4.5822	48,440.10
Feb. 25	Feb. 27	3,000	70	5,915.00	108.50	34	3,000	108.50	—	3,108.50	95.57	4.6481	50,548.60
Mar. 12	Mar. 13	3,000	58	3,985.00	250.00	50	3,000	250.00	—	3,250.00	95.26	4.9895	52,525.95
Mar. 25	Mar. 26	3,000	88	4,645.00	23.85	78	3,000	23.85	—	3,023.85	94.80	5.5003	54,549.80
<b>2009-10</b>													
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

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

Notes: 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.