

No. 23 : 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 | | Total Issue (8+9 +10+11) | Cut-off Price (percent) | Implicit Yield at Cut-off Price (percent) | Amount Outstanding As on the Date of Issue (Face Value) |
|-----------------|---------------|-----------------|---------------|------------------|-----------------|------------------|-----------------|--------------|----------------|----|--------------------------|-------------------------|---|---|
| | | | Number | Total Face Value | Non-Competitive | Total Face Value | Non-Competitive | PDs/SDs* RBI | | | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 |
| 2001-02 | | | | | | | | | | | | | | |
| Feb. 6 | Feb. 8 | 750.00 | 65 | 2,217.50 | 86.50 | 10 | 750.00 | 86.50 | — | — | 836.50 | 93.92 | 6.4736 | 19,588.07 |
| Feb. 20 | Feb. 22 | 750.00 | 69 | 3,178.75 | — | 12 | 750.00 | — | — | — | 750.00 | 93.97 | 6.4169 | 19,588.07 |
| Mar. 6 | Mar. 8 | 750.00 | 48 | 2,833.75 | — | 7 | 750.00 | — | — | — | 750.00 | 94.16 | 6.2022 | 19,588.07 |
| Mar. 20 | Mar. 22 | 750.00 | 45 | 2,221.25 | — | 7 | 750.00 | — | — | — | 750.00 | 94.20 | 6.1571 | 19,588.07 |
| 2002-03 | | | | | | | | | | | | | | |
| Apr. 3 | Apr. 5 | 1,000.00 | 64 | 2,910.00 | — | 27 | 1,000.00 | — | — | — | 1,000.00 | 94.26 | 6.0895 | 19,838.07 |
| Apr. 17 | Apr. 19 | 1,000.00 | 63 | 2,780.00 | — | 26 | 1,000.00 | — | — | — | 1,000.00 | 94.31 | 6.0333 | 20,088.07 |
| Apr. 30 | May 3 | 1,000.00 | 53 | 1,865.00 | — | 34 | 1,000.00 | — | — | — | 1,000.00 | 94.14 | 6.2248 | 20,338.07 |
| May 15 | May 17 | 1,000.00 | 59 | 1,950.00 | — | 36 | 1,000.00 | — | — | — | 1,000.00 | 93.47 | 6.9862 | 20,588.07 |
| May 29 | May 31 | 1,000.00 | 75 | 3,135.00 | 0.54 | 14 | 1,000.00 | 0.54 | — | — | 1,000.54 | 93.66 | 6.7692 | 20,838.61 |
| Jun. 12 | Jun. 14 | 1,000.00 | 62 | 2,995.00 | — | 20 | 1,000.00 | — | — | — | 1,000.00 | 93.79 | 6.6212 | 21,088.61 |
| Jun. 26 | Jun. 28 | 1,000.00 | 70 | 3,040.00 | 27.35 | 27 | 1,000.00 | 27.35 | — | — | 1,027.35 | 94.03 | 6.3490 | 21,365.96 |
| Jul. 10 | Jul. 12 | 1,000.00 | 61 | 2,485.00 | — | 47 | 1,000.00 | — | — | — | 1,000.00 | 94.31 | 6.0333 | 21,615.96 |
| Jul. 24 | Jul. 26 | 1,000.00 | 59 | 2,545.00 | — | 31 | 1,000.00 | — | — | — | 1,000.00 | 94.31 | 6.0333 | 21,865.96 |
| Aug. 7 | Aug. 9 | 1,000.00 | 63 | 3,895.00 | — | 37 | 1,000.00 | — | — | — | 1,000.00 | 94.35 | 5.9883 | 22,115.96 |
| Aug. 21 | Aug. 23 | 1,000.00 | 59 | 2,435.00 | 4.29 | 33 | 1,000.00 | 4.29 | — | — | 1,004.29 | 94.37 | 5.9659 | 22,370.25 |
| Sep. 4 | Sep. 6 | 1,000.00 | 59 | 3,865.00 | — | 21 | 1,000.00 | — | — | — | 1,000.00 | 94.46 | 5.8649 | 22,620.25 |
| Sep. 18 | Sep. 20 | 1,000.00 | 47 | 2,227.00 | — | 16 | 1,000.00 | — | — | — | 1,000.00 | 94.47 | 5.8537 | 22,869.83 |
| Oct. 1 | Oct. 4 | 1,000.00 | 42 | 1,760.00 | — | 29 | 1,000.00 | — | — | — | 1,000.00 | 94.48 | 5.8425 | 23,119.83 |
| Oct. 16 | Oct. 18 | 1,000.00 | 47 | 2,880.00 | — | 27 | 1,000.00 | — | — | — | 1,000.00 | 94.50 | 5.8201 | 23,368.83 |
| Oct. 30 | Nov. 1 | 1,000.00 | 50 | 2,970.00 | 1.50 | 29 | 1,000.00 | 1.50 | — | — | 1,001.50 | 94.67 | 5.6301 | 23,620.33 |
| Nov. 13 | Nov. 15 | 1,000.00 | 50 | 2,076.00 | — | 25 | 1,000.00 | — | — | — | 1,000.00 | 94.67 | 5.6301 | 24,620.33 |
| Nov. 27 | Nov. 29 | 1,000.00 | 63 | 2,636.00 | — | 22 | 1,000.00 | — | — | — | 1,000.00 | 94.92 | 5.3519 | 24,870.33 |
| Dec. 11 | Dec. 13 | 1,000.00 | 75 | 3,601.00 | — | 25 | 1,000.00 | — | — | — | 1,000.00 | 94.78 | 5.5075 | 24,370.18 |
| Dec. 24 | Dec. 27 | 1,000.00 | 65 | 3,145.00 | — | 14 | 1,000.00 | — | — | — | 1,000.00 | 94.77 | 5.5186 | 24,620.18 |
| Jan. 8 | Jan. 10 | 1,000.00 | 51 | 2,245.00 | — | 20 | 1,000.00 | — | — | — | 1,000.00 | 94.87 | 5.4074 | 24,870.18 |
| Jan. 22 | Jan. 24 | 1,000.00 | 57 | 2,710.00 | 1.58 | 21 | 1,000.00 | 1.58 | — | — | 1,001.58 | 94.80 | 5.4852 | 25,121.76 |
| Feb. 5 | Feb. 7 | 1,000.00 | 57 | 3,310.00 | — | 15 | 1,000.00 | — | — | — | 1,000.00 | 94.72 | 5.5743 | 25,285.26 |
| Feb. 19 | Feb. 21 | 1,000.00 | 40 | 1,610.00 | 91.10 | 22 | 1,000.00 | 91.10 | — | — | 1,091.10 | 94.52 | 5.7977 | 25,626.36 |
| Mar. 5 | Mar. 7 | 1,000.00 | 32 | 1,305.00 | — | 25 | 1,000.00 | — | — | — | 1,000.00 | 94.53 | 5.7865 | 25,876.36 |
| Mar. 19 | Mar. 21 | 1,000.00 | 45 | 1,770.00 | — | 28 | 1,000.00 | — | — | — | 1,000.00 | 94.44 | 5.8873 | 26,126.36 |
| 2003-04 | | | | | | | | | | | | | | |
| Apr. 1 | Apr. 4 | 1,000.00 | 55 | 2,210.00 | — | 19 | 1,000.00 | — | — | — | 1,000.00 | 94.79 | 5.4964 | 26,126.36 |
| Apr. 16 | Apr. 19 | 1,000.00 | 70 | 3,080.00 | — | 35 | 1,000.00 | — | — | — | 1,000.00 | 95.05 | 5.2078 | 26,126.36 |
| Apr. 30 | May 2 | 1,000.00 | 65 | 2,390.00 | — | 28 | 1,000.00 | — | — | — | 1,000.00 | 95.35 | 4.8768 | 26,126.36 |
| May 13 | May 17 | 1,000.00 | 61 | 2,105.00 | — | 28 | 1,000.00 | — | — | — | 1,000.00 | 95.45 | 4.7669 | 26,126.36 |
| May 28 | May 30 | 1,000.00 | 57 | 1,650.00 | — | 36 | 1,000.00 | — | — | — | 1,000.00 | 95.44 | 4.7779 | 26,125.82 |
| Jun. 11 | Jun. 13 | 1,000.00 | 73 | 2,865.00 | 1.30 | 30 | 1,000.00 | 1.30 | — | — | 1,001.30 | 95.28 | 4.9538 | 26,127.12 |
| Jun. 25 | Jun. 27 | 1,000.00 | 50 | 2,160.00 | — | 30 | 1,000.00 | — | — | — | 1,000.00 | 95.29 | 4.9428 | 26,099.77 |

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

\$: Effective from auction dated June 2, 1999, the non-competitive bidders were allowed to participate.