

# CURRENT STATISTICS

Government  
Securities  
Market

## 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 |                  |                    | Devolve-ment on PDs/SDs* | Total Issue (8+9+10) | Cut-off Price | Implicit Yield at Cut-off Price (per cent) | Amount Out-standing 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>2007-08</b>  |               |                 |               |                  |                    |               |                  |                    |                          |                      |               |  |  |
| Oct. 10         | Oct. 12       | 3,000           | 154           | 11,231.50        | —                  | 31            | 3,000            | —                  | —                        | 3,000.00             | 93.15         | 7.3739                                     | 58,300.50  |
| Oct. 24         | Oct. 26       | 3,000           | 125           | 8,141.00         | 24.00              | 36            | 3,000            | 24.00              | —                        | 3,024.00             | 93.16         | 7.3624                                     | 60,039.50  |
| Nov. 7          | Nov. 8        | 3,000           | 92            | 4,425.00         | —                  | 64            | 3,000            | —                  | —                        | 3,000.00             | 92.82         | 7.7567                                     | 61,039.50  |
| Nov. 21         | Nov. 23       | 2,000           | 90            | 4,550.00         | —                  | 17            | 1,000            | —                  | —                        | 1,000.00             | 92.83         | 7.7450                                     | 60,039.50  |
| Dec. 5          | Dec. 7        | 2,000           | 97            | 5,711.70         | —                  | 50            | 2,000            | —                  | —                        | 2,000.00             | 92.86         | 7.7101                                     | 60,039.50  |
| Dec. 19         | Dec. 20       | 1,000           | 79            | 4,485.00         | 250.00             | 18            | 1,000            | 250.00             | —                        | 1,250.00             | 92.90         | 7.6636                                     | 59,039.50  |
| Jan. 2          | Jan. 4        | 1,000           | 98            | 6,415.00         | —                  | 8             | 1,000            | —                  | —                        | 1,000.00             | 93.14         | 7.3855                                     | 58,034.40  |
| Jan. 16         | Jan. 18       | 3,000           | 118           | 6,897.00         | 118.75             | 59            | 3,000            | 118.75             | —                        | 3,118.75             | 93.14         | 7.3855                                     | 59,595.95  |
| Jan. 30         | Feb. 1        | 2,000           | 75            | 3,185.00         | —                  | 42            | 2,000            | —                  | —                        | 2,000.00             | 93.05         | 7.4896                                     | 60,345.95  |
| Feb. 13         | Feb. 15       | 3,000           | 114           | 9,149.00         | 503.70             | 46            | 3,000            | 503.70             | —                        | 3,503.70             | 93.06         | 7.4780                                     | 61,753.65  |
| Feb. 27         | Feb. 29       | 1,000           | 71            | 3,690.00         | —                  | 14            | 1,000            | —                  | —                        | 1,000.00             | 93.00         | 7.5476                                     | 60,753.65  |
| Mar. 12         | Mar. 14       | 1,000           | 85            | 5,816.82         | 272.65             | 5             | 1,000            | 272.65             | —                        | 1,272.65             | 93.09         | 7.4433                                     | 59,755.30  |
| Mar. 26         | Mar. 28       | 1,000           | 79            | 5,573.36         | —                  | 5             | 1,000            | —                  | —                        | 1,000.00             | 93.17         | 7.3508                                     | 57,205.30  |
| <b>2008-09</b>  |               |                 |               |                  |                    |               |                  |                    |                          |                      |               |  |  |
| Apr. 9          | Apr. 11       | 2,000           | 95            | 4,697.50         | —                  | 44            | 2,000            | —                  | —                        | 2,000.00             | 93.15         | 7.3739                                     | 57,075.30  |
| Apr. 23         | Apr. 25       | 2,000           | 102           | 4,735.00         | —                  | 55            | 2,000            | —                  | —                        | 2,000.00             | 92.88         | 7.6869                                     | 56,775.30  |
| May 7           | May 9         | 3,500           | 166           | 9,640.50         | 650.00             | 68            | 3,500            | 650.00             | —                        | 4,150.00             | 93.00         | 7.5476                                     | 58,925.30  |
| May 21          | May 23        | 1,000           | 109           | 4,100.00         | 1,500.00           | 42            | 1,000            | 1,500.00           | —                        | 2,500.00             | 92.90         | 7.6636                                     | 59,425.30  |
| Jun. 4          | Jun. 6        | 1,000           | 79            | 3,695.00         | 1,400.00           | 5             | 1,000            | 1,400.00           | —                        | 2,400.00             | 92.95         | 7.6056                                     | 58,706.76  |
| Jun. 18         | Jun. 20       | 1,000           | 68            | 1,900.70         | —                  | 54            | 1,000            | —                  | —                        | 1,000.00             | 92.40         | 8.2477                                     | 56,210.80  |
| Jul. 2          | Jul. 4        | 1,000           | 107           | 3,385.55         | 8.75               | 14            | 1,000            | 8.75               | —                        | 1,008.75             | 91.62         | 9.1716                                     | 56,219.55  |
| Jul. 16         | Jul. 18       | 2,000           | 110           | 4,703.50         | 250.00             | 49            | 2,000            | 250.00             | —                        | 2,250.00             | 91.39         | 9.4470                                     | 55,886.12  |
| Jul. 30         | Aug. 1        | 2,000           | 154           | 9,661.00         | 36.55              | 26            | 2,000            | 36.55              | —                        | 2,036.55             | 91.30         | 9.5552                                     | 55,922.67  |
| Aug. 13         | Aug. 14       | 2,500           | 138           | 8,411.50         | —                  | 53            | 2,500            | —                  | —                        | 2,500.00             | 91.52         | 9.2912                                     | 56,422.67  |
| Aug. 27         | Aug. 29       | 2,000           | 140           | 10,229.00        | 26.65              | 24            | 2,000            | 26.65              | —                        | 2,026.65             | 91.61         | 9.1835                                     | 56,416.05  |
| Sep. 10         | Sep. 12       | 4,000           | 194           | 15,037.00        | 0.00               | 46            | 4,000            | 0.00               | -                        | 4,000.00             | 91.88         | 8.8619                                     | 57,416.05  |
| Sep. 24         | Sep. 26       | 1,000           | 87            | 3,383.98         | 0.00               | 36            | 1,000            | 0.00               | -                        | 1,000.00             | 91.93         | 8.8025                                     | 55,041.05  |

\* : 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.