

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
2007-08													
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
2008-09													
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	—	46	4,000	—	—	4,000.00	91.88	8.8619	57,416.05
Sep. 24	Sep. 26	1,000	87	3,383.98	—	36	1,000	—	—	1,000.00	91.93	8.8025	55,041.05
Oct. 8	Oct. 10	2,000	131	7,344.00	—	38	2,000	—	—	2,000.00	92.23	8.4477	54,041.05
Oct. 22	Oct. 24	2,000	153	8,652.50	32.00	14	2,000	32.00	—	2,032.00	93.13	7.3971	53,049.05

* : 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.