

No. 21: Auctions of 91 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 |
| 2008-09 | | | | | | | | | | | | | |
| May 7 | May 9 | 3,000 | 132 | 8,457.10 | 2,635.68 | 76 | 3,000.00 | 2,635.68 | — | 5,635.68 | 98.21 | 7.3105 | 45,042.54 |
| May 14 | May 16 | 3,500 | 115 | 8,527.07 | 250.50 | 67 | 3,500.00 | 250.50 | — | 3,750.50 | 98.19 | 7.3937 | 47,047.27 |
| May 21 | May 23 | 3,000 | 91 | 7,919.91 | 4,000.00 | 52 | 3,000.00 | 4,000.00 | — | 7,000.00 | 98.17 | 7.4769 | 52,197.27 |
| May 28 | May 30 | 500 | 43 | 1,882.72 | 503.48 | 23 | 500.00 | 503.48 | — | 1,003.48 | 98.17 | 7.4769 | 51,951.78 |
| Jun. 4 | Jun. 6 | 3,000 | 82 | 5,569.37 | 4,426.94 | 67 | 3,000.00 | 4,426.94 | — | 7,426.94 | 98.15 | 7.5602 | 56,678.72 |
| Jun. 11 | Jun. 13 | 3,000 | 75 | 5,211.37 | 1,450.00 | 50 | 3,000.00 | 1,450.00 | — | 4,450.00 | 98.12 | 7.6851 | 60,428.72 |
| Jun. 18 | Jun. 20 | 2,000 | 80 | 4,164.30 | 715.38 | 55 | 2,000.00 | 715.38 | — | 2,715.38 | 98.03 | 8.0604 | 61,944.10 |
| Jun. 25 | Jun. 27 | 500 | 60 | 2,068.80 | 5,300.00 | 9 | 500.00 | 5,300.00 | — | 5,800.00 | 97.87 | 8.7293 | 60,204.10 |
| Jul. 2 | Jul. 4 | 500 | 68 | 2,130.75 | 750.00 | 10 | 500.00 | 750.00 | — | 1,250.00 | 97.85 | 8.8131 | 56,454.10 |
| Jul. 9 | Jul. 11 | 3,500 | 118 | 6,508.94 | 4,100.00 | 26 | 500.00 | 4,100.00 | — | 4,600.00 | 97.80 | 9.0227 | 52,631.98 |
| Jul. 16 | Jul. 18 | 3,000 | 130 | 8,219.61 | 2,250.00 | 66 | 3,000.00 | 2,250.00 | — | 5,250.00 | 97.78 | 9.1066 | 54,881.98 |
| Jul. 23 | Jul. 25 | 3,000 | 115 | 6,685.73 | 750.00 | 43 | 3,000.00 | 750.00 | — | 3,750.00 | 97.79 | 9.0646 | 55,631.98 |
| Jul. 30 | Aug. 1 | 3,000 | 132 | 9,274.83 | 800.00 | 62 | 3,000.00 | 800.00 | — | 3,800.00 | 97.72 | 9.3584 | 56,431.98 |
| Aug. 6 | Aug. 8 | 3,000 | 128 | 7,893.64 | 2,639.10 | 78 | 3,000.00 | 2,638.10 | — | 5,638.10 | 97.75 | 9.2325 | 56,434.40 |
| Aug. 13 | Aug. 14 | 3,000 | 116 | 9,177.67 | 2,150.00 | 56 | 3,000.00 | 2,150.00 | — | 5,150.00 | 97.77 | 9.1485 | 57,833.90 |
| Aug. 20 | Aug. 22 | 3,000 | 101 | 8,778.52 | 2,000.00 | 21 | 3,000.00 | 2,000.00 | — | 5,000.00 | 97.77 | 9.1485 | 55,833.90 |
| Aug. 27 | Aug. 29 | 2,000 | 83 | 6,721.82 | 1,608.09 | 32 | 2,000.00 | 1,608.09 | — | 3,608.09 | 97.79 | 9.0646 | 58,438.51 |
| Sep. 2 | Sep. 5 | 5,000 | 110 | 11,692.25 | 1,000.00 | 58 | 5,000.00 | 1,000.00 | — | 6,000.00 | 97.80 | 9.0227 | 57,011.57 |
| Sep. 10 | Sep. 12 | 5,000 | 154 | 13,638.73 | 4,836.00 | 65 | 5,000.00 | 4,836.00 | — | 9,836.00 | 97.87 | 8.7293 | 62,397.57 |
| Sep. 17 | Sep. 19 | 5,000 | 140 | 10,967.30 | 573.48 | 68 | 5,000.00 | 573.48 | — | 5,573.48 | 97.89 | 8.6456 | 65,255.67 |
| Sep. 24 | Sep. 26 | 500 | 58 | 2,493.14 | 0.04 | 16 | 500.00 | 0.04 | — | 500.04 | 97.91 | 8.5619 | 59,955.71 |
| Oct. 1 | Oct. 3 | 5,000 | 109 | 7,752.00 | 500.00 | 10 | 500.00 | 500.00 | — | 1,000.00 | 97.84 | 8.8550 | 59,705.71 |
| Oct. 8 | Oct. 10 | 5,000 | 147 | 9,520.27 | 500.00 | 94 | 5,000.00 | 500.00 | — | 5,500.00 | 97.93 | 8.4782 | 60,605.71 |
| Oct. 15 | Oct. 17 | 5,000 | 138 | 9,103.80 | 2,000.00 | 91 | 5,000.00 | 2,000.00 | — | 7,000.00 | 97.88 | 8.6875 | 62,355.71 |
| Oct. 22 | Oct. 24 | 5,000 | 169 | 13,426.53 | 1,000.00 | 29 | 5,000.00 | 1,000.00 | — | 6,000.00 | 98.24 | 7.1858 | 64,605.71 |
| Oct. 29 | Oct. 31 | 5,000 | 158 | 8,835.26 | 1,400.00 | 106 | 5,000.00 | 1,400.00 | — | 6,400.00 | 98.18 | 7.4353 | 67,205.71 |

No. 21: Auctions of 91 Day Government of India Treasury Bills (Concl.)

(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 |
| 2008-09 | | | | | | | | | | | | | |
| Nov. 5 | Nov. 7 | 5,000 | 123 | 12,732.65 | 141.19 | 62 | 5,000.00 | 141.19 | — | 5,141.19 | 98.19 | 7.3937 | 66,708.80 |
| Nov. 12 | Nov. 14 | 5,000 | 133 | 8,873.07 | 753.00 | 89 | 5,000.00 | 753.00 | — | 5,753.00 | 98.20 | 7.3521 | 67,311.80 |
| Nov. 19 | Nov. 21 | 5,000 | 136 | 14,842.52 | 1,762.00 | 85 | 5,000.00 | 1,762.00 | — | 6,762.00 | 98.21 | 7.3105 | 69,073.80 |
| Nov. 26 | Nov. 28 | 5,000 | 157 | 11,617.88 | 1,313.79 | 70 | 5,000.00 | 1,313.79 | — | 6,313.79 | 98.25 | 7.1443 | 71,779.50 |
| Dec. 3 | Dec. 5 | 3,000 | 179 | 15,189.80 | 150.00 | 20 | 3,000.00 | 150.00 | — | 3,150.00 | 98.38 | 6.6048 | 68,929.50 |
| Dec. 10 | Dec. 12 | 5,000 | 183 | 15,176.55 | 5,275.00 | 114 | 5,000.00 | 5,275.00 | — | 10,275.00 | 98.61 | 5.6539 | 69,368.50 |
| Dec. 17 | Dec. 19 | 5,000 | 164 | 13,297.72 | 932.37 | 47 | 5,000.00 | 932.37 | — | 5,932.37 | 98.66 | 5.4477 | 69,727.39 |
| Dec. 24 | Dec. 26 | 500 | 72 | 5,340.91 | 119.00 | 8 | 500.00 | 119.00 | — | 619.00 | 98.76 | 5.0361 | 69,846.35 |
| Dec. 31 | Jan. 2 | 500 | 85 | 6,796.87 | — | 8 | 500.00 | — | — | 500.00 | 98.84 | 4.7074 | 69,346.35 |
| Jan. 7 | Jan. 9 | 8,000 | 194 | 23,148.72 | — | 21 | 8,000.00 | — | — | 8,000.00 | 98.84 | 4.7074 | 71,846.35 |
| Jan. 14 | Jan. 16 | 8,000 | 156 | 18,212.00 | 1.00 | 73 | 8,000.00 | 1.00 | — | 8,001.00 | 98.87 | 4.5842 | 72,847.35 |
| Jan. 21 | Jan. 23 | 8,000 | 143 | 18,886.80 | 0.30 | 66 | 8,000.00 | 0.30 | — | 8,000.30 | 98.85 | 4.6663 | 74,847.65 |
| Jan. 28 | Jan. 30 | 8,000 | 153 | 13,498.65 | 0.50 | 107 | 8,000.00 | 0.50 | — | 8,000.50 | 98.82 | 4.7895 | 76,448.15 |
| Feb. 4 | Feb. 6 | 8,000 | 157 | 16,458.20 | 543.72 | 81 | 8,000.00 | 543.72 | — | 8,543.72 | 98.81 | 4.8306 | 79,850.68 |
| Feb. 11 | Feb. 13 | 5,000 | 134 | 16,067.99 | 0.50 | 72 | 5,000.00 | 0.50 | — | 5,000.50 | 98.82 | 4.7895 | 79,098.18 |
| Feb. 18 | Feb. 21 | 5,000 | 131 | 15,552.04 | 2.30 | 37 | 5,000.00 | 2.30 | — | 5,002.30 | 98.83 | 4.7484 | 77,338.48 |
| Feb. 25 | Feb. 27 | 5,000 | 107 | 14,373.88 | 0.23 | 46 | 5,000.00 | 0.23 | — | 5,000.23 | 98.83 | 4.7484 | 76,024.92 |
| Mar. 4 | Mar. 6 | 4,500 | 111 | 16,008.35 | 0.30 | 41 | 4,500.00 | 0.30 | — | 4,500.30 | 98.85 | 4.6663 | 77,375.22 |
| Mar. 12 | Mar. 13 | 5,000 | 99 | 8,467.05 | — | 66 | 5,000.00 | — | — | 5,000.00 | 98.87 | 4.5842 | 72,100.22 |
| Mar. 18 | Mar. 20 | 5,000 | 136 | 12,741.75 | — | 58 | 5,000.00 | — | — | 5,000.00 | 98.80 | 4.8716 | 71,167.85 |
| Mar. 25 | Mar. 26 | 5,000 | 123 | 13,051.57 | 0.15 | 50 | 5,000.00 | 0.15 | — | 5,000.15 | 98.78 | 4.9538 | 75,549.00 |
| 2009-10 | | | | | | | | | | | | | |
| Apr. 2 | Apr. 6 | 500 | 51 | 1,974.00 | 5000.00 | 17 | 500.00 | 5000.00 | — | 5,500.00 | 98.89 | 4.5022 | 80,549.00 |
| Apr. 8 | Apr. 9 | 8,000 | 183 | 25,567.22 | — | 60 | 8,000.00 | — | — | 8,000.00 | 98.99 | 4.0924 | 80,549.00 |
| Apr. 15 | Apr. 17 | 8,000 | 135 | 22,989.28 | — | 53 | 8,000.00 | — | — | 8,000.00 | 99.06 | 3.8061 | 80,548.00 |
| Apr. 22 | Apr. 24 | 8,000 | 137 | 26,201.45 | — | 72 | 8,000.00 | — | — | 8,000.00 | 99.17 | 3.3570 | 80,547.70 |
| Apr. 28 | Apr. 29 | 8,000 | 99 | 22,553.60 | — | 48 | 8,000.00 | — | — | 8,000.00 | 99.18 | 3.3162 | 80,547.20 |

* : Effective from auction dated May 14,1999, devolvement would be on RBI only.

Note : 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.