

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 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						
				Competitive	Non-Competitive		Competitive	Non-Competitive					
1	2	3	4	5	6	7	8	9	10	11	12	13	14
2008-09													
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
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
2009-10													
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

* : 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.