

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
2007-08													
Jan. 2	Jan. 4	500	71	3,411.05	1,000.00	7	500.00	1,000.00	—	1,500.00	98.28	7.0196	38,498.46
Jan. 9	Jan. 11	3,500	77	6,274.10	3,500.00	40	3,500.00	3,500.00	—	7,000.00	98.28	7.0196	40,798.46
Jan. 16	Jan. 18	3,500	75	3,674.40	200.00	64	3,000.00	200.00	—	3,200.00	98.26	7.1027	39,398.46
Jan. 23	Jan. 25	3,500	61	2,974.00	3,000.00	54	2,589.00	3,000.00	—	5,589.00	98.24	7.1858	41,387.46
Jan. 30	Feb. 1	2,000	50	1,616.58	883.32	26	500.00	883.32	—	1,383.32	98.22	7.2689	41,889.79
Feb. 6	Feb. 8	2,000	66	2,540.28	2,300.00	58	2,000.00	2,300.00	—	4,300.00	98.22	7.2689	45,089.79
Feb. 13	Feb. 15	2,500	70	2,488.37	703.00	29	1,042.77	703.00	—	1,745.77	98.22	7.2689	43,132.56
Feb. 20	Feb. 22	500	51	2,110.66	1,350.00	11	500.00	1,350.00	—	1,850.00	98.19	7.3937	43,512.56
Feb. 27	Feb. 29	500	58	1,733.37	748.97	28	500.00	748.97	—	1,248.97	98.18	7.4353	43,267.06
Mar. 5	Mar. 7	500	65	2,417.51	2,200.00	31	500.00	2,200.00	—	2,700.00	98.19	7.3937	42,067.06
Mar. 12	Mar. 14	500	64	2,120.72	200.00	23	500.00	200.00	—	700.00	98.19	7.3937	40,467.06
Mar. 19	Mar. 24	500	55	1,573.75	700.00	14	500.00	700.00	—	1,200.00	98.21	7.3105	33,867.06
Mar. 26	Mar. 28	500	62	1,833.15	7,040.00	9	500.00	7,040.00	—	7,540.00	98.23	7.2274	39,957.06
2008-09													
Apr. 2	Apr. 4	500	49	2,633.08	4,500.00	3	500.00	4,500.00	—	5,000.00	98.30	6.9366	43,457.06
Apr. 9	Apr. 11	6,000	135	8,076.23	2,422.12	113	6,000.00	2,422.12	—	8,422.12	98.23	7.2274	44,879.18
Apr. 16	Apr. 17	5,500	117	7,192.80	—	56	3,000.00	—	—	3,000.00	98.18	7.4353	44,679.18
Apr. 23	Apr. 25	2,500	106	6,747.10	500.00	40	2,500.00	500.00	—	3,000.00	98.18	7.4353	42,090.18
Apr. 30	May 2	3,000	111	7,695.28	—	52	3,000.00	—	—	3,000.00	98.20	7.3521	43,706.86
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

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

(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													
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
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

* : 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.