

F. No.5 /1/2009- PDMC Government of India Ministry of Finance Department of Economic Affairs Budget Division Public Debt Management Cell (PDMC)

Report on G-Secs' weekly auction - April 29, 2022

Placed below is the result of auction of dated securities for notified amount of ₹33,000 crore held at RBI Mumbai. Total amount raised in today's auction is ₹33,000 crore.

2. The bid to cover ratio was in the range of 2.64 to 3.42. The weighted average yield on 4.56% GS 2023, 6.54% GS 2032 and 6.95% GS 2061 hardened by 32 bps, 39 bps and 35 bps respectively, while on 7.10% GS 2029 softened by 1bps *vis-à-vis* their corresponding yields in the previous auctions.

Indicator	4.56% GS 2023	7.10% GS 2029	6.54% GS 2032	6.95% GS 2061
Notified amount (₹ crore)	4,000.00	7,000.00	13,000.00	9,000.00
Amount accepted (₹ crore)	4,000.00	7,000.00	13,000.00	9,000.00
Devolvement on PDs (₹ crore)	-	-	-	
Total amount raised (₹ crore)	4,000.00	7,000.00	13,000.00	9,000.00
Bid Cover Ratio (Times)	3.42	3.20	2.64	3.21
Maturity Date	29-Nov-23	18-Apr-29	17-Jan-32	16-Dec-61
Residual Maturity (years)	1.6	7.0	9.7	39.6
Cut-off Price (₹)	98.70	100.05	95.63	93.67
Cut-off Yield (Per Cent)	5.4297	7.0900	7.1705	7.4481
Weighted average Price in ₹	98.70	100.05	95.63	93.79
Weighted average Yield (%)	5.4297	7.0900	7.1705	7.4381
Secondary Market Yield (%)	5.37	7.08	7.16	7.44
Repo Rate at the time of first auction (%)	4.00	4.00	4.00	4.00
Current Repo Rate (%)	4.00	4.00	4.00	4.00
Cut-off Yields of these securities in their corresponding previous auction	5.1001	7.1000	6.7760	7.0903
Weighted average Yields of these securities in their corresponding previous auction	5.1001	7.1000	6.7760	7.0849
Redemption during the settlement week (₹ crore)				NIL
Outstanding dated securities including special Securities maturing during the remaining part of the FY 2022-23				306840.57