

## No. 25: Auctions of Treasury Bills

(Amount in ₹ Billion)

| Date of Auction               | Notified Amount | Bids Received |                  |                 | Bids Accepted |                  |                 | Total Issue (6+7) | Cut-off Price | Implicit Yield at Cut-off Price (per cent) |
|-------------------------------|-----------------|---------------|------------------|-----------------|---------------|------------------|-----------------|-------------------|---------------|--|
|                               |                 | Number        | Total Face Value |                 | Number        | Total Face Value |                 |                   |               |  |
|                               |                 |               | Competitive      | Non-Competitive |               | Competitive      | Non-Competitive |                   |               |  |
| 1                             | 2               | 3             | 4                | 5               | 6             | 7                | 8               | 9                 | 10            |  |
| <b>91-day Treasury Bills</b>  |                 |               |                  |                 |               |                  |                 |                   |               |  |
| <b>2016-17</b>                |                 |               |                  |                 |               |                  |                 |                   |               |  |
| Sep. 28                       | 80              | 71            | 739.17           | 71.31           | 57            | 80.00            | 71.31           | 151.31            | 98.40         | 6.5219                                     |
| Oct. 5                        | 80              | 77            | 580.95           | 54.30           | 48            | 80.00            | 54.30           | 134.30            | 98.44         | 6.3563                                     |
| Oct. 10                       | 80              | 49            | 308.62           | 100.00          | 32            | 80.00            | 100.00          | 180.00            | 98.44         | 6.3563                                     |
| Oct. 19                       | 80              | 59            | 343.27           | 10.30           | 48            | 80.00            | 10.30           | 90.30             | 98.43         | 6.3977                                     |
| Oct. 26                       | 80              | 66            | 444.31           | 25.03           | 25            | 80.00            | 25.03           | 105.03            | 98.44         | 6.3563                                     |
| <b>182-day Treasury Bills</b> |                 |               |                  |                 |               |                  |                 |                   |               |  |
| <b>2016-17</b>                |                 |               |                  |                 |               |                  |                 |                   |               |  |
| Sep. 21                       | 50              | 54            | 209.08           | 15.74           | 21            | 50.00            | 15.74           | 65.74             | 96.80         | 6.6297                                     |
| Oct. 5                        | 60              | 66            | 179.21           | 2.08            | 39            | 60.00            | 2.08            | 62.08             | 96.89         | 6.4373                                     |
| Oct. 19                       | 60              | 54            | 183.15           | 0.02            | 33            | 60.00            | 0.02            | 60.02             | 96.88         | 6.4587                                     |
| <b>364-day Treasury Bills</b> |                 |               |                  |                 |               |                  |                 |                   |               |  |
| <b>2016-17</b>                |                 |               |                  |                 |               |                  |                 |                   |               |  |
| Sep. 14                       | 50              | 52            | 285.59           | –               | 8             | 50.00            | –               | 50.00             | 93.79         | 6.6394                                     |
| Sep. 28                       | 50              | 71            | 261.53           | –               | 18            | 50.00            | –               | 50.00             | 93.84         | 6.5824                                     |
| Oct. 10                       | 60              | 51            | 163.02           | –               | 23            | 60.00            | –               | 60.00             | 93.95         | 6.4573                                     |
| Oct. 26                       | 60              | 51            | 213.26           | –               | 14            | 60.00            | –               | 60.00             | 93.95         | 6.4573                                     |