

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	
91-day Treasury Bills										
2016-17										
Mar. 1	60	81	736.92	30.53	26	60.00	30.53	90.53	98.51	6.0668
Mar. 8	60	98	574.92	10.63	41	59.98	10.63	70.61	98.54	5.9428
Mar. 15	60	68	392.27	22.72	41	60.00	22.72	82.72	98.54	5.9428
Mar. 22	60	81	460.25	6.84	37	59.99	6.84	66.83	98.56	5.8602
Mar. 29	60	61	277.72	12.00	26	60.00	12.00	72.00	98.57	5.8189
182-day Treasury Bills										
2016-17										
Feb. 22	40	62	240.60	20.00	25	40.00	20.00	60.00	96.97	6.2665
Mar. 8	40	88	248.14	40.02	32	39.98	40.02	80.00	97.03	6.1386
Mar. 22	40	63	163.86	15.47	20	40.00	15.47	55.47	97.07	6.0535
364-day Treasury Bills										
2016-17										
Feb. 15	40	73	180.27	–	38	40.00	–	40.00	94.09	6.2985
Mar. 1	40	75	161.17	–	34	40.00	–	40.00	94.12	6.2645
Mar. 15	40	63	138.73	–	31	40.00	–	40.00	94.19	6.1853
Mar. 29	40	48	86.67	0.02	30	40.00	0.02	40.02	94.23	6.1401