

## No. 25: Auctions of Treasury Bills

(Amount in ₹ Crore)

| 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>2019-20</b>                |                 |               |                  |                 |               |                  |                 |                   |               |  |
| Oct. 1                        | 9000            | 57            | 94338            | 2102            | 28            | 8998             | 2102            | 11100             | 98.69         | 5.3241                                     |
| Oct. 9                        | 9000            | 55            | 75902            | 79              | 25            | 8921             | 79              | 9000              | 98.72         | 5.2006                                     |
| Oct. 16                       | 9000            | 62            | 110191           | 5511            | 44            | 8989             | 5511            | 14500             | 98.74         | 5.1183                                     |
| Oct. 23                       | 9000            | 52            | 88887            | 6430            | 21            | 8970             | 6430            | 15400             | 98.75         | 5.0772                                     |
| Oct. 30                       | 9000            | 48            | 103917           | 6003            | 12            | 8997             | 6003            | 15000             | 98.76         | 5.0361                                     |
| <b>182-day Treasury Bills</b> |                 |               |                  |                 |               |                  |                 |                   |               |  |
| <b>2019-20</b>                |                 |               |                  |                 |               |                  |                 |                   |               |  |
| Oct. 1                        | 4000            | 62            | 29330            | 0               | 17            | 4000             | 0               | 4000              | 97.36         | 5.4381                                     |
| Oct. 9                        | 4000            | 54            | 21302            | 0               | 27            | 4000             | 0               | 4000              | 97.41         | 5.3323                                     |
| Oct. 16                       | 4000            | 47            | 22850            | 1               | 6             | 3999             | 1               | 4000              | 97.45         | 5.2478                                     |
| Oct. 23                       | 4000            | 54            | 37689            | 0               | 11            | 4000             | 0               | 4000              | 97.47         | 5.2056                                     |
| Oct. 30                       | 4000            | 55            | 27042            | 0               | 32            | 4000             | 0               | 4000              | 97.47         | 5.2056                                     |
| <b>364-day Treasury Bills</b> |                 |               |                  |                 |               |                  |                 |                   |               |  |
| <b>2019-20</b>                |                 |               |                  |                 |               |                  |                 |                   |               |  |
| Oct. 1                        | 3000            | 74            | 17345            | 225             | 25            | 2850             | 150             | 3000              | 94.77         | 5.5338                                     |
| Oct. 9                        | 3000            | 55            | 13520            | 0               | 23            | 3000             | 0               | 3000              | 94.88         | 5.4111                                     |
| Oct. 16                       | 3000            | 66            | 16238            | 1               | 11            | 2999             | 1               | 3000              | 94.92         | 5.3666                                     |
| Oct. 23                       | 3000            | 81            | 15560            | 1021            | 30            | 2999             | 1021            | 4020              | 94.96         | 5.3221                                     |
| Oct. 30                       | 3000            | 65            | 17115            | 0               | 27            | 3000             | 0               | 3000              | 94.98         | 5.2998                                     |