

## 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>2020-21</b>                |                 |               |                  |                 |               |                  |                 |                   |               |  |
| Sep. 23                       | 12000           | 84            | 29965            | 12332           | 41            | 11997            | 12332           | 24330             | 99.17         | 3.3578                                     |
| Oct. 7                        | 9000            | 87            | 44438            | 13006           | 32            | 8994             | 13006           | 22000             | 99.19         | 3.2754                                     |
| Oct. 14                       | 9000            | 104           | 51867            | 11053           | 38            | 8997             | 11053           | 20050             | 99.20         | 3.2489                                     |
| Oct. 21                       | 9000            | 85            | 55599            | 7053            | 21            | 8997             | 7053            | 16050             | 99.21         | 3.1878                                     |
| Oct. 28                       | 9000            | 88            | 38386            | 8053            | 39            | 8997             | 8053            | 17050             | 99.21         | 3.1972                                     |
| <b>182-day Treasury Bills</b> |                 |               |                  |                 |               |                  |                 |                   |               |  |
| <b>2020-21</b>                |                 |               |                  |                 |               |                  |                 |                   |               |  |
| Sep. 23                       | 13000           | 101           | 33086            | 6               | 63            | 12994            | 6               | 13000             | 98.25         | 3.5779                                     |
| Oct. 7                        | 3000            | 108           | 33408            | 1               | 5             | 2999             | 1               | 3000              | 98.32         | 3.4195                                     |
| Oct. 14                       | 3000            | 105           | 28977            | 0               | 12            | 3000             | 0               | 3000              | 98.34         | 3.3799                                     |
| Oct. 21                       | 3000            | 69            | 28284            | 0               | 12            | 3000             | 0               | 3000              | 98.36         | 3.3501                                     |
| Oct. 28                       | 3000            | 59            | 17305            | 0               | 26            | 3000             | 0               | 3000              | 98.35         | 3.3594                                     |
| <b>364-day Treasury Bills</b> |                 |               |                  |                 |               |                  |                 |                   |               |  |
| <b>2020-21</b>                |                 |               |                  |                 |               |                  |                 |                   |               |  |
| Sep. 23                       | 10000           | 81            | 24373            | 0               | 50            | 10000            | 0               | 10000             | 96.41         | 3.7312                                     |
| Oct. 7                        | 4000            | 88            | 22127            | 290             | 5             | 4000             | 290             | 4290              | 96.62         | 3.5092                                     |
| Oct. 14                       | 4000            | 71            | 23441            | 0               | 5             | 4000             | 0               | 4000              | 96.65         | 3.4751                                     |
| Oct. 21                       | 4000            | 54            | 19345            | 0               | 16            | 4000             | 0               | 4000              | 96.67         | 3.4595                                     |
| Oct. 28                       | 4000            | 69            | 13985            | 0               | 33            | 4000             | 0               | 4000              | 96.67         | 3.4542                                     |