

No. 25: Auctions of Treasury Bills

(₹ 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			
91-day Treasury Bills										
2019-20										
May 29	90	77	963.80	30.02	22	89.98	30.02	120.00	98.48	6.1908
Jun. 4	90	67	854.72	10.37	27	89.93	10.37	100.30	98.51	6.0668
Jun. 12	90	59	524.99	11.25	16	89.95	11.25	101.20	98.54	5.9428
Jun. 19	90	59	374.49	61.57	42	89.93	61.57	151.50	98.53	5.9841
Jun. 26	90	62	450.12	35.06	46	89.94	35.06	125.00	98.52	6.0254
182-day Treasury Bills										
2019-20										
May 29	70	56	194.05	0.00	24	70.00	0.00	70.00	96.97	6.2665
Jun. 4	70	58	143.32	0.00	37	70.00	0.00	70.00	97.01	6.1812
Jun. 12	70	56	131.86	0.01	41	69.99	0.01	70.00	97.04	6.1173
Jun. 19	70	61	164.47	1.48	36	69.74	1.48	71.22	97.05	6.0960
Jun. 26	70	52	152.70	0.00	27	70.00	0.00	70.00	97.02	6.1599
364-day Treasury Bills										
2019-20										
May 29	40	53	155.70	0.09	14	39.91	0.09	40.00	94.09	6.2985
Jun. 4	40	63	142.50	10.00	19	40.00	10.00	50.00	94.19	6.1853
Jun. 12	40	52	111.33	0.02	31	39.98	0.02	40.00	94.24	6.1288
Jun. 19	40	42	90.06	0.00	27	40.00	0.00	40.00	94.24	6.1288
Jun. 26	40	56	119.46	0.00	24	40.00	0.00	40.00	94.21	6.1627