

Nepal Rastra Bank
Central Office
Public Debt Management Department

Treasury Bill Issue/Auction Results Summary
(FY 2072/073, Rollover/ Fresh)

a. Date of issue	2072/03/29			
b. Maturity	28 Days	91Days	182Days	364 Days
c. Amount offered in crore		10.0000		
d. Bid Amount in crore		85.0000		
e. Amount Issued in crore		10.0000		
Amount allocated to bidders		10.0000		
NRB Secondary Market		-		
f. Discount rates				
Highest		0.0004		
Lowest		0.0004		
Weighted Average		0.0004		
g. Number of participants		10		
h. Number of bids		17		

0

Time Series Data- Treasury Bills (FY 2071/72)

Issue Amount Rs. in Crore

S.No.	Auction Date	Issue Date	28 Days				91 Days				182 Days				364 Days																			
			Issue Amount	Highest	Lowest	WAR	Issue Amount	Highest	Lowest	WAR	Issue Amount	Highest	Lowest	WAR	Issue Amount	Highest	Lowest	WAR																
1	2071/04/05	2071/04/06	50	0.0013	0.0013	0.0013	300.0000	0.0092	0.0004	0.0056																								
2	2071/04/12	2071/04/13	300	0.0026	0.0013	0.0016	50.0000	0.0068	0.0040	0.0052																								
3	2071/04/19	2071/04/20					200.0000	0.0048	0.0040	0.0042																								
4	2071/04/23	2071/04/27					85.0000	0.0004	0.0004	0.0004																								
5	2071/05/02	2071/05/03	50	0.0013	0.0013	0.0013	498.0000	0.1000	0.0004	0.0126	150.0000	0.2000	0.0014	0.0732																				
6	2071/05/09	2071/05/10	300	0.0039	0.0013	0.0027	225.0000	0.0740	0.0016	0.0426																								
7	2071/05/16	2071/05/18					22.8200	0.0299	0.0012	0.0174					100.0000	0.6801	0.1507	0.5101																
8	2071/05/22	2071/05/24					413.0000	0.0388	0.0012	0.0163	52.5000	0.4000	0.1001	0.2330																				
9	2071/05/30	2071/05/31	50	0.0286	0.0026	0.0081	450.0000	0.4501	0.0024	0.1833	50.0000	0.3988	0.2401	0.3281	87.5000	0.6500	0.3525	0.5746																
10	2071/06/06	2071/06/07	300	1.158	0.0013	0.2953	323.0000	0.4108	0.1501	0.2810	50.0000	0.7911	0.3211	0.6732	118.5000	1.0000	0.5109	0.7409																
11	2071/06/13	2071/06/14					600.0000	1.5000	0.3499	1.2399	30.0000	1.4910	0.6723	1.2781	40.0000	1.7500	0.7399	1.5096																
12	2071/06/22	2071/06/22					306.0000	1.4499	0.9807	1.2975																								
13	2071/06/27	2071/06/28	50	0.5696	0.2939	0.5069	1,050.0000	1.2499	0.4513	0.8382																								
14	2071/07/03	2071/07/04	300	0.6998	0.2496	0.4567	300.0000	0.8474	0.4489	0.6414	225.0000	1.4001	0.8500	1.2073																				
15	2071/07/10	2071/07/11					50.0000	0.5399	0.4445	0.5165					100.0000	1.1992	0.7999	0.9608																
16	2071/07/17	2071/07/18					200.0000	0.4946	0.4000	0.4645					50.0000	0.9769	0.7599	0.8607																
17	2071/07/24	2071/07/25	50	0.0013	0.0013	0.0013	85.0000	0.2502	0.2494	0.2501					40.0000	0.7050	0.6075	0.6672																
18	2071/08/01	2071/08/02	300	0.1495	0.0013	0.0590	498.0000	0.2734	0.1501	0.2323	128.3425	0.4500	0.2499	0.4109	200.0000	0.6500	0.5000	0.5867																
19	2071/08/08	2071/08/09					225.0000	0.0004	0.0004	0.0004																								
20	2071/08/15	2071/08/16					22.8200	0.0004	0.0004	0.0004					11.0000	0.4985	0.4200	0.4632																
21	2071/08/22	2071/08/23					413.0000	0.1569	0.0004	0.0789	250.0000	0.3498	0.1001	0.2474																				
22	2071/08/29	2071/09/01					450.0000	0.1380	0.0700	0.1139	315.0000	0.2850	0.1401	0.2367	150.0000	0.4985	0.3749	0.4536																
23	2071/09/07	2071/09/08					323.0000	0.1000	0.0004	0.0768	265.0750	0.2599	0.1201	0.2194	162.5000	0.4135	0.3500	0.3901																
24	2071/09/14	2071/09/16					600.0000	0.0732	0.0012	0.0349					145.0000	0.3235	0.3000	0.3120																
25	2071/09/21	2071/09/22					306.0000	0.0500	0.0300	0.0414					100.0000	0.3099	0.2501	0.2902																
26	2071/09/28	2071/09/29					1,050.0000	0.5496	0.0200	0.2986																								
27	2071/10/06	2071/10/05					300.0000	0.9302	0.2401	0.7760																								
28	2071/10/12	2071/10/13					50.0000	0.0004	0.0004	0.0004																								
29	2071/10/19	2071/10/20					200.0000	0.9310	0.1000	0.8331																								
30	2071/10/26	2071/10/27					85.0000	0.9900	0.4120	0.8354																								
31	2071/11/04	2071/11/06					498.0000	2.4999	0.8081	1.5688	150.0000	1.8901	0.9901	1.3626	100.0000	1.9200	0.9900	1.5430																
32	2071/11/11	2071/11/12					25.0000	0.0004	0.0004	0.0004																								
33	2071/11/18	2071/11/19					22.8200	0.0004	0.0004	0.0004																								
34	2071/11/25	2071/11/26					413.0000	0.9888	0.2101	0.7284	52.5000	1.1099	0.5511	0.9391	70.0000	1.4000	0.7811	1.1371																
35	2071/12/02	2071/12/03					450.0000	0.9800	0.2101	0.8127	50.0000	0.9311	0.8000	0.8628	100.0000	1.2499	0.9899	1.1123																
36	2071/12/09	2071/12/10					323.0000	0.9000	0.0004	0.6242	50.0000	0.9010	0.8000	0.8737	180.0000	1.2500	0.9200	1.1713																
37	2071/12/16	2071/12/17					600.0000	0.9358	0.0004	0.7359	30.0000	0.8990	0.8500	0.8939	196.2500	1.2500	0.9700	1.1953																
38	2071/12/23	2071/12/24					306.0000	0.7598	0.0004	0.4723					36.0000	1.1150	0.9600	1.0796																
39	2071/12/30	2072/01/02					500.0000	0.7500	0.3356	0.6067																								
40	2072/01/07	2072/01/08					300.0000	0.6964	0.4501	0.5959	225.0000	1.0224	0.7099	0.9045																				
41	2072/01/14	2072/01/15					50.0000	0.5959	0.5959	0.5959																								
42	2072/01/20	2072/01/22					200.0000	0.5959	0.5959	0.5959																								
43	2072/01/28	2072/01/29					85.0000	0.4998	0.4000	0.4594					129.0000	1.1098	0.8000	0.9827																
44	2072/02/04	2072/02/05					277.0000	0.4593	0.2998	0.4088	128.3425	0.8014	0.2000	0.6827																				
45	2072/02/11	2072/02/12					25.0000	0.4405	0.2001	0.3943																								
46	2072/02/18	2072/02/19					22.8200	0.4000	0.3499	0.3921																								
47	2072/02/25	2072/02/26					413.0000	0.3992	0.2502	0.3446																								
48	2072/02/32	2072/03/01					450.0000	0.2449	0.1000	0.1811	315.0000	0.7200	0.4299	0.5771	330.0000	1.0100	0.5500	0.8091																
49	2072/03/07	2072/03/08					823.0000	0.4000	0.0988	0.2387	265.0750	0.6400	0.4000	0.5502	373.6700	0.9388	0.6500	0.8386																
50	2072/03/14	2072/03/15					1,100.0000	0.2802	0.0400	0.1677					1,291.7600	0.8643	0.5909	0.7664																
51	2072/03/21	2072/03/22					306.0000	0.0988	0.0008	0.0172					400.0000	0.7000	0.2400	0.6126																
52	2072/03/28	2072/03/29					10.0000	0.0004	0.0004	0.0004																								
Annual Weighted Average Rate							0.1546								0.4290								0.5812								0.7792			