

Nepal Rastra Bank

Central Office
Public Debt Management Department
Treasury Bill Issue/Auction Results Summary
(Rollover/ Fresh)

| | | | | |
|---|---------|------------|----------|----------|
| a. Date of issue 2073/02/32 | | | | |
| b. Maturity | 28 Days | 91 Days | 182 Days | 364 Days |
| c. Amount offered in crore | | 250.0000 | | 330.0000 |
| d. Bid Amount in crore | | 1,065.0000 | | 683.0000 |
| e. Amount Issued in crore | | | | |
| Amount allocated to bidders | | 250.0000 | | 330.0000 |
| NRB Secondary Market | | | | |
| f. Discount rates | | | | |
| Highest | | 0.0360 | | 0.8800 |
| Lowest | | 0.0148 | | 0.2400 |
| Weighted Average | | 0.0272 | | 0.6737 |
| g. Number of participants | | 14 | | 13 |
| h. Number of bids | | 55 | | 60 |

Time Series Data- Treasury Bills (FY 2072/73)

Issue Amount Rs. in Crore

| S.No. | Auction Date | Issue Date | 28 Days | | | | 91 Days | | | | 182 Days | | | | 364 Days | | | |
|-------|--------------|------------|--------------|--------------|-------------|-----|--------------|--------------|-------------|--------|--------------|--------------|-------------|--------|--------------|--------------|-------------|--------|
| | | | Issue Amount | Highest Rate | Lowest Rate | WAR | Issue Amount | Highest Rate | Lowest Rate | WAR | Issue Amount | Highest Rate | Lowest Rate | WAR | Issue Amount | Highest Rate | Lowest Rate | WAR |
| | 2072/03/28 | 2072/03/29 | | | | | 10.0000 | 0.0004 | 0.0004 | 0.0004 | | | | | | | | |
| 1 | 2072/04/04 | 2072/04/05 | | | | | 300.0000 | 0.0004 | 0.0004 | 0.0004 | | | | | | | | |
| 2 | 2072/04/11 | 2072/04/12 | | | | | 50.0000 | 0.8100 | 0.3118 | 0.7301 | | | | | | | | |
| 3 | 2072/04/18 | 2072/04/19 | | | | | 200.0000 | 1.9999 | 0.0096 | 1.8025 | | | | | | | | |
| 4 | 2072/04/25 | 2072/04/26 | | | | | 85.0000 | 2.9500 | 1.5556 | 2.4084 | | | | | | | | |
| 5 | 2072/04/32 | 2072/05/01 | | | | | 277.0000 | 3.2002 | 1.2998 | 2.9581 | 150.0000 | 3.8001 | 2.9900 | 3.5275 | | | | |
| 6 | 2072/05/07 | 2072/05/08 | | | | | 25.0000 | 2.9999 | 2.1677 | 2.8765 | | | | | | | | |
| 7 | 2072/05/14 | 2072/05/15 | | | | | 22.8200 | 2.7999 | 0.2165 | 2.0024 | | | | | 100.0000 | 3.4858 | 3.0000 | 3.3487 |
| 8 | 2072/05/21 | 2072/05/22 | | | | | 413.0000 | 2.3999 | 1.8889 | 2.1459 | 52.5000 | 2.8998 | 2.3268 | 2.7680 | | | | |
| 9 | 2072/05/28 | 2072/05/29 | | | | | 450.0000 | 2.0400 | 1.2499 | 1.8053 | 50.0000 | 2.3751 | 1.9900 | 2.2725 | 87.5000 | 2.7901 | 2.3911 | 2.6842 |
| 10 | 2072/06/05 | 2072/06/05 | | | | | 823.0000 | 1.7452 | 0.9000 | 1.4210 | 50.0000 | 1.7988 | 1.6399 | 1.7219 | 118.5000 | 2.1499 | 1.9800 | 2.0489 |
| 11 | 2072/06/11 | 2072/06/12 | | | | | 1,100.0000 | 1.2302 | 0.8398 | 1.0592 | 30.0000 | 1.3689 | 1.2111 | 1.3249 | 40.0000 | 1.7889 | 1.6499 | 1.7539 |
| 12 | 2072/06/18 | 2072/06/19 | | | | | 306.0000 | 0.6001 | 0.2001 | 0.4337 | | | | | | | | |
| 13 | 2072/06/25 | 2072/06/27 | | | | | 10.0000 | 0.1287 | 0.1287 | 0.1287 | | | | | | | | |
| 14 | 2072/07/02 | 2072/07/08 | | | | | 300.0000 | 0.1101 | 0.0800 | 0.0914 | 225.0000 | 1.0000 | 0.6890 | 0.8634 | | | | |
| 15 | 2072/07/08 | 2072/07/10 | | | | | 50.0000 | 0.0700 | 0.0196 | 0.0632 | | | | | 100.0000 | 1.1000 | 0.8000 | 0.9746 |
| 16 | 2072/07/16 | 2072/07/17 | | | | | 200.0000 | 0.7490 | 0.0600 | 0.5929 | | | | | 50.0000 | 1.0000 | 0.6162 | 0.9328 |
| 17 | 2072/07/23 | 2072/07/24 | | | | | 85.0000 | 0.6001 | 0.0400 | 0.4357 | | | | | 40.0000 | 1.2900 | 0.8000 | 1.0174 |
| 18 | 2072/07/30 | 2072/08/02 | | | | | 277.0000 | 0.6011 | 0.2999 | 0.4920 | 128.3425 | 0.9878 | 0.6984 | 0.8527 | 200.0000 | 1.2398 | 0.7809 | 0.9840 |
| 19 | 2072/08/07 | 2072/08/08 | | | | | 25.0000 | 0.6499 | 0.2001 | 0.5135 | | | | | | | | |
| 20 | 2072/08/14 | 2072/08/15 | | | | | 22.8200 | 0.6499 | 0.3499 | 0.6149 | | | | | 11.0000 | 1.3300 | 0.7354 | 1.2160 |
| 21 | 2072/08/21 | 2072/08/22 | | | | | 413.0000 | 0.6001 | 0.3499 | 0.5467 | | | | | | | | |
| 22 | 2072/08/28 | 2072/08/29 | | | | | 250.0000 | 0.4706 | 0.2998 | 0.4052 | | | | | 150.0000 | 0.9900 | 0.6100 | 0.9064 |
| 23 | 2072/09/06 | 2072/09/07 | | | | | 823.0000 | 0.8699 | 0.3499 | 0.6125 | 265.0750 | 0.9559 | 0.6499 | 0.8302 | 162.5000 | 0.9900 | 0.7100 | 0.9181 |
| 24 | 2072/09/13 | 2072/09/14 | | | | | 900.0000 | 0.9398 | 0.5500 | 0.7751 | | | | | 145.0000 | 1.0200 | 0.8900 | 0.9693 |
| 25 | 2072/09/20 | 2072/09/21 | | | | | 306.0000 | 0.8000 | 0.2001 | 0.5792 | | | | | 100.0000 | 0.9898 | 0.9000 | 0.9471 |
| 26 | 2072/09/27 | 2072/09/28 | | | | | 10.0000 | 0.6655 | 0.5897 | 0.6535 | | | | | | | | |
| 27 | 2072/10/04 | 2072/10/05 | | | | | 300.0000 | 0.5500 | 0.2502 | 0.4677 | | | | | | | | |
| 28 | 2072/10/11 | 2072/10/12 | | | | | 50.0000 | 0.3992 | 0.1513 | 0.2834 | | | | | | | | |
| 29 | 2072/10/18 | 2072/10/19 | | | | | 200.0000 | 0.3098 | 0.1901 | 0.2558 | | | | | | | | |
| 30 | 2072/10/25 | 2072/10/27 | | | | | 85.0000 | 0.1299 | 0.2582 | 0.1845 | | | | | | | | |
| 31 | 2072/11/03 | 2072/11/04 | | | | | 277.0000 | 0.2510 | 0.1308 | 0.1969 | 150.0000 | 0.6101 | 0.4000 | 0.5193 | | | | |
| 32 | 2072/11/10 | 2072/11/11 | | | | | 25.0000 | 0.2361 | 0.1501 | 0.2005 | | | | | | | | |
| 33 | 2072/11/17 | 2072/11/18 | | | | | 22.8200 | 0.2109 | 0.1384 | 0.1897 | | | | | | | | |
| 34 | 2072/11/23 | 2072/11/27 | | | | | 413.0000 | 1.0501 | 0.2005 | 0.7962 | 552.5000 | 1.4900 | 0.5900 | 1.1077 | 450.0000 | 1.7900 | 0.8900 | 1.3328 |
| 35 | 2072/12/01 | 2072/12/02 | | | | | 250.0000 | 1.1501 | 0.8000 | 0.9985 | 50.0000 | 1.3699 | 0.9701 | 1.1579 | | | | |
| 36 | 2072/12/08 | 2072/12/10 | | | | | 823.0000 | 1.3000 | 0.8000 | 1.0763 | 50.0000 | 1.2499 | 0.9754 | 1.1136 | 180.0000 | 1.6905 | 0.9800 | 1.3120 |
| 37 | 2072/12/15 | 2072/12/16 | | | | | 900.0000 | 1.2849 | 0.6001 | 1.0652 | 30.0000 | 1.0000 | 1.0000 | 1.0000 | 196.2500 | 1.4000 | 0.9500 | 1.2656 |
| 38 | 2072/12/22 | 2072/12/23 | | | | | 306.0000 | 1.2499 | 0.8510 | 1.0785 | | | | | 36.0000 | 1.3877 | 1.2456 | 1.3223 |

| S.No. | Auction Date | Issue Date | 28 Days | | | | 91 Days | | | | 182 Days | | | | 364 Days | | | |
|-------|--------------|------------|--------------|--------------|-------------|-----|--------------|--------------|-------------|--------|--------------|--------------|-------------|--------|--------------|--------------|-------------|--------|
| | | | Issue Amount | Highest Rate | Lowest Rate | WAR | Issue Amount | Highest Rate | Lowest Rate | WAR | Issue Amount | Highest Rate | Lowest Rate | WAR | Issue Amount | Highest Rate | Lowest Rate | WAR |
| 39 | 2072/12/29 | 2072/12/30 | | | | | 310.0000 | 1.7000 | 0.1400 | 1.3457 | | | | | | | | |
| 40 | 2073/01/06 | 2073/01/07 | | | | | 300.0000 | 4.4952 | 1.3401 | 2.4226 | 225.0000 | 2.4800 | 1.2449 | 1.8787 | | | | |
| 41 | 2073/01/13 | 2073/01/14 | | | | | 50.0000 | 1.7000 | 1.5000 | 1.5838 | | | | | | | | |
| 42 | 2073/01/20 | 2073/01/21 | | | | | 200.0000 | 1.2499 | 1.0001 | 1.1376 | | | | | | | | |
| 43 | 2073/01/27 | 2074/01/28 | | | | | 385.0000 | 0.4000 | 0.7414 | 0.5604 | | | | | 129.0000 | 0.0391 | 0.8900 | 0.6016 |
| 44 | 2073/02/03 | 2073/02/04 | | | | | 277.0000 | 0.2998 | 0.2017 | 0.2538 | 128.3425 | 0.5509 | 0.2509 | 0.4359 | | | | |
| 45 | 2073/02/10 | 2073/02/11 | | | | | 525.0000 | 0.1965 | 0.0700 | 0.1376 | | | | | | | | |
| 46 | 2073/02/17 | 2073/02/18 | | | | | 22.8200 | 0.0900 | 0.0900 | 0.0990 | | | | | | | | |
| 47 | 2073/02/24 | 2073/02/25 | | | | | 413.0000 | 0.0896 | 0.0500 | 0.0592 | | | | | | | | |
| 48 | 2073/02/31 | 2073/02/32 | | | | | 250.0000 | 0.0360 | 0.0148 | 0.0272 | | | | | 330.0000 | 0.8800 | 0.2400 | 0.6737 |