Nepal Rastra Bank

Central Office

Public Debt Management Department

Treasury Bill Issue / Auction Results Summary

(Rollover/ Fresh)

a. Date of issue	2073/03/28			
b. Maturity	28 Days	91 Days	182 Days	364 Days
c. Amount offered in crore		60.0000		
d. Bid Amount in crore		390.0000		
e. Amount Issued in crore	-			
Amount allocated to bidders		60.0000		
NRB Secondary Market				
f. Discount rates				
Highest		0.0004		
Lowest		0.0004		
Weighted Average		0.0004		
g. Number of participants		8		
h. Number of bids		16		

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
39	2072/12/29	2072/12/30					310.0000	1.7000	0.1400	1.3457								

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
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
49	2073/03/06	2073/03/07					823.0000	0.0400	0.0004	0.0128	265.0750	0.4510	0.2000	0.3255	373.6700	0.8317	0.3300	0.7220
50	2073/03/13	2073/03/14					900.0000	0.4902	0.0004	0.0940					1,291.7600	0.8500	0.3100	0.7218
51	2073/03/20	2073/03/21					56.00000	0.0004	0.0004	0.0004								
52	2073/03/27	2073/03/28					60.0000	0.0004	0.0004	0.0004								