

Table 18a: Auctions of Treasury Notes: October and November 2009

Amount of Treasury Notes put on Tender	14 October 2009 ¹ - Rs1,000 mn			18 November 2009 ² - Rs1,000 mn		
	2-Y TN	3-Y TN	4-Y TN	2-Y TN	3-Y TN	4-Y TN
1. Value of Bids Received (<i>Rs mn</i>)	1,990.0	380.0	135.7	2,192.5	492.8	288.2
2. Value of Bids Accepted (<i>Rs mn</i>)	735.0	245.0	20.0	788.2	180.9	30.9
3. Interest Rate (<i>% p.a.</i>)	5.50	5.75	6.00	5.50	5.75	6.00
4. Highest Yield Accepted (<i>% p.a.</i>)	6.75	7.25	7.50	6.49	7.25	7.50
5. Weighted Yield on Bids Accepted (<i>% p.a.</i>)	6.58	7.06	7.50	6.36	7.15	7.50
6. Weighted Price of Bids Accepted (<i>%</i>)	98.007	96.513	94.898	98.409	96.279	94.898

¹ Issue of 16 October 2009

2-Y TN : 5.50% 2-Year Treasury Notes due 16 October 2011

3-Y TN : 5.75% 3-Year Treasury Notes due 16 October 2012

4-Y TN : 6.00% 4-Year Treasury Notes due 16 October 2013

Source: Financial Markets Operations Division.

² Issue of 20 November 2009

2-Y TN : 5.50% 2-Year Treasury Notes due 20 November 2011

3-Y TN : 5.75% 3-Year Treasury Notes due 20 November 2012

4-Y TN : 6.00% 4-Year Treasury Notes due 20 November 2013