

Table 21 a: Auctions of Treasury Notes: July to August 2006

Amount of Treasury Notes put on Tender (<i>Rs mn</i>)	05 July 2006 ¹ - Rs800 mn			08 August 2006 ² - Rs1,500 mn		
	2Y-TN	3Y-TN	4Y-TN	2Y-TN	3Y-TN	4Y-TN
1. Value of Bids Received (<i>Rs mn</i>)	47.7	21.1	15.9	809.6	525.6	602.6
2. Value of Bids Accepted (<i>Rs mn</i>)	22.2	21.1	15.9	584.6	406.8	508.6
3. Interest Rate (% <i>p.a.</i>)	7.60	7.90	8.25	8.10	8.40	8.65
4. Highest Yield Accepted (% <i>p.a.</i>)	8.05	8.35	8.75	8.60	8.70	8.90
5. Weighted Yield on Bids Accepted (% <i>p.a.</i>)	8.05	8.32	8.71	8.28	8.44	8.76
6. Weighted Price of Bids Accepted (%)	99.184	98.905	98.474	99.674	99.896	99.635

¹ Issue of 07 July 2006

2Y-TN : 7.60% 2-Year Treasury Notes due 07 July 2008

3Y-TN : 7.90% 3-Year Treasury Notes due 07 July 2009

4Y-TN : 8.25% 4-Year Treasury Notes due 07 July 2010

² Issue of 11 August 2006

2Y-TN : 8.10% 2-Year Treasury Notes due 11 August 2008

3Y-TN : 8.40% 3-Year Treasury Notes due 11 August 2009

4Y-TN : 8.65% 4-Year Treasury Notes due 11 August 2010