

Table 21 a : Auctions of Treasury Notes: October and November 2006

Amount of Treasury Notes put on Tender (<i>Rs mn</i>)	11 October 2006 ¹ - Rs800 mn			08 November 2006 ² - Rs800 mn		
	2Y-TN	3Y-TN	4Y-TN	2Y-TN	3Y-TN	4Y-TN
1. Value of Bids Received (<i>Rs mn</i>)	239.8	235.3	234.8	138.5	198.5	203.3
2. Value of Bids Accepted (<i>Rs mn</i>)	239.8	235.3	232.8	138.5	198.5	203.3
3. Interest Rate (% <i>p.a.</i>)	8.50	8.90	9.15	8.50	8.90	9.15
4. Highest Yield Accepted (% <i>p.a.</i>)	11.00	11.10	11.30	11.50	11.75	12.00
5. Weighted Yield on Bids Accepted (% <i>p.a.</i>)	10.71	10.89	11.04	11.20	11.57	11.88
6. Weighted Price of Bids Accepted (%)	96.114	95.021	94.019	95.279	93.391	91.503

¹ Issue of 13 October 2006

2Y-TN : 8.50% 2-Year Treasury Notes due 13 October 2008

3Y-TN : 8.90% 3-Year Treasury Notes due 13 October 2009

4Y-TN : 9.15% 4-Year Treasury Notes due 13 October 2010

² Issue of 10 November 2006

2Y-TN : 8.50% 2-Year Treasury Notes due 10 November 2008

3Y-TN : 8.90% 3-Year Treasury Notes due 10 November 2009

4Y-TN : 9.15% 4-Year Treasury Notes due 10 November 2010