

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

Amount of Treasury Notes put on Tender (<i>Rs mn</i>)	06 September 2006 ¹ - Rs1,500 mn			11 October 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>)	95.9	63.1	124.6	239.8	235.3	234.8
2. Value of Bids Accepted (<i>Rs mn</i>)	65.3	63.1	124.6	239.8	235.3	232.8
3. Interest Rate (% <i>p.a.</i>)	8.10	8.40	8.65	8.50	8.90	9.15
4. Highest Yield Accepted (% <i>p.a.</i>)	8.70	8.70	8.90	11.00	11.10	11.30
5. Weighted Yield on Bids Accepted (% <i>p.a.</i>)	8.52	8.50	8.83	10.71	10.89	11.04
6. Weighted Price of Bids Accepted (%)	99.242	99.740	99.404	96.114	95.021	94.019

¹ Issue of 08 September 2006

2Y-TN: 8.10% 2-Year Treasury Notes due 08 September 2008

3Y-TN: 8.40% 3-Year Treasury Notes due 08 September 2009

4Y-TN: 8.65% 4-Year Treasury Notes due 08 September 2010

² 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