

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

Amount of Treasury Notes put on Tender (<i>Rs mn</i>)	08 August 2006 ¹ - Rs1,500 mn			06 September 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>)	809.6	525.6	602.6	95.9	63.1	124.6
2. Value of Bids Accepted (<i>Rs mn</i>)	584.6	406.8	508.6	65.3	63.1	124.6
3. Interest Rate (% <i>p.a.</i>)	8.10	8.40	8.65	8.10	8.40	8.65
4. Highest Yield Accepted (% <i>p.a.</i>)	8.60	8.70	8.90	8.70	8.70	8.90
5. Weighted Yield on Bids Accepted (% <i>p.a.</i>)	8.28	8.44	8.76	8.52	8.50	8.83
6. Weighted Price of Bids Accepted (%)	99.674	99.896	99.635	99.242	99.740	99.404

¹ 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

² 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