

**Table 17a: Repurchase Transactions : December 2002**

|   | <b>09-Dec</b> | <b>18-Dec</b> |
|---|---------------|---------------|
| 1. Type of Transaction  | Reverse Repo  | Reverse Repo  |
| 2. Amount put on Auction ( <i>Rs mn</i> )                                       | *             | *             |
| 3. Repurchase Period ( <i>day/s</i> )   | 3             | 2             |
| 4. Amount of Bids Received ( <i>Rs mn</i> )                                     | 2,230.0       | 2,625.0       |
| 5. Amount of Bids Accepted ( <i>Rs mn</i> )                                     | 1,200.0       | 800.0         |
| 6. Range of Yields on Bids Received   | 2.00-3.50     | 2.00-3.00     |
| 7. Lowest Yield Accepted for Repurchase Transactions ( <i>% p.a.</i> )          | -             | -             |
| 8. Highest Yield Accepted for Reverse Repurchase Transactions ( <i>% p.a.</i> ) | 3.00          | 2.35          |
| 9. Weighted Average Yield on Bids Accepted ( <i>% p.a.</i> )                    | 2.54          | 2.11          |

\*: Amount put on auction not specified.