

Table 17a: Repurchase Transactions : January 2004

| | 20-Jan-04 |
|---|--------------|
| 1. Type of Transaction | Reverse Repo |
| 2. Amount put on Auction (<i>Rs mn</i>) | * |
| 3. Repurchase Period (<i>day/s</i>) | 3 |
| 4. Value of Bids Received (<i>Rs mn</i>) | 2,620 |
| 5. Value of Bids Accepted (<i>Rs mn</i>) | 800 |
| 6. Range of Yields on Bids Received | 0.25-1.50 |
| 7. Lowest Yield Accepted for Repurchase Transactions (<i>% p.a.</i>) | - |
| 8. Highest Yield Accepted for Reverse Repurchase Transactions (<i>% p.a.</i>) | 0.35 |
| 9. Weighted Average Yield on Bids Accepted (<i>% p.a.</i>) | 0.30 |

*: Amount put on auction not specified.