

No. 24: Repo/Reverse Repo Auctions under Liquidity Adjustment Facility

(Amount in ` Billion)

Date	Repo/ Reverse Repo Period (Day(s))	REPO (INJECTION)					REVERSE REPO (ABSORPTION)					Net Injection (+)/ Absorption(-) of liquidity [(5) - (10)]	MSF	Outstanding Amount
		Bids Received		Bids Accepted		Cut-off Rate(%)	Bids Received		Bids Accepted		Cut-off Rate(%)			
		Number	Amount	Number	Amount		Number	Amount	Number	Amount				
		1	2	3	4	5	6	7	8	9	10			
Mar. 1, 2012	1	74	1,916.75	74	1,916.75	8.50	1	0.10	1	0.10	7.50	1,916.65	-	-1,916.65
Mar. 2, 2012	3	69	1,708.00	69	1,708.00	8.50	5	113.40	5	113.40	7.50	1,594.60	-	-1,594.60
Mar. 5, 2012	1	48	1,113.00	48	1,113.00	8.50	7	79.00	7	79.00	7.50	1,034.00	-	-1,034.00
Mar. 6, 2012	1	44	874.20	44	874.20	8.50	1	20.00	1	20.00	7.50	854.20	-	-854.20
Mar. 7, 2012	2	56	1,262.80	56	1,262.80	8.50	-	-	-	-	-	1,262.80	10.00	-1,272.80
Mar. 9, 2012	3	44	799.65	44	799.65	8.50	5	10.25	5	10.25	7.50	789.40	-	-
Mar. 9, 2012 \$	3	36	527.85	36	527.85	8.50	-	-	-	-	-	527.85	-	-1,317.25
Mar. 12, 2012	1	52	1,314.00	52	1,314.00	8.50	2	15.05	2	15.05	7.50	1,298.95	-	-1,298.95
Mar. 13, 2012	1	50	1,230.90	50	1,230.90	8.50	-	-	-	-	-	1,230.90	-	-1,230.90
Mar. 14, 2012	1	58	1,248.55	59	1,248.55	8.50	-	-	-	-	-	1,248.55	-	-1,248.55
Mar. 15, 2012	1	62	1,347.95	62	1,347.95	8.50	-	-	-	-	-	1,347.95	0.90	-1,348.85
Mar. 16, 2012	3	70	1,777.85	70	1,777.85	8.50	2	1.05	2	1.05	7.50	1,776.80	-	-1,776.80
Mar. 19, 2012	1	65	1,601.75	65	1,601.75	8.50	3	14.05	3	14.05	7.50	1,587.70	-	-1,587.70
Mar. 20, 2012	1	68	1,499.70	68	1,499.70	8.50	3	5.05	3	5.05	7.50	1,494.65	-	-1,494.65
Mar. 21, 2012	1	59	1,488.20	59	1,488.20	8.50	1	10.00	1	10.00	7.50	1,478.20	22.50	-1,500.70
Mar. 22, 2012	4	63	1,353.75	63	1,353.75	8.50	1	0.95	1	0.95	7.50	1,352.80	91.95	-
Mar. 22, 2012 \$	4	35	534.65	35	534.65	8.50	-	-	-	-	-	534.65	-	-1,979.40
Mar. 26, 2012	1	78	1,956.35	78	1,956.35	8.50	-	-	-	-	-	1,956.35	3.00	-1,959.35
Mar. 27, 2012	1	71	1,783.45	71	1,783.45	8.50	3	4.60	3	4.60	7.50	1,778.85	10.00	-1,788.85
Mar. 28, 2012	1	68	1,638.75	68	1,638.75	8.50	1	0.05	1	0.05	7.50	1,638.70	3.05	-1,641.75
Mar. 29, 2012	1	71	1,610.15	71	1,610.15	8.50	-	-	-	-	-	1,610.15	38.25	-1,648.40
Mar. 30, 2012	4	57	1,248.15	57	1,248.15	8.50	1	0.10	1	0.10	7.50	1,248.05	52.75	-
Mar. 30, 2012 #	4	42	727.05	42	727.05	8.50	-	-	-	-	-	727.05	-	-2,027.85
Mar. 31, 2012 ~	3	5	19.55	5	19.55	8.50	23	355.85	23	355.85	7.50	-336.30	-	-1,691.55

MSF: Marginal Standing Facility.

'-' No bid was received in the auction.

\$: Additional repo auction on Reporting Fridays.

#: Additional repo auction on that day.

~: Additional Liquidity Adjustment Facility