

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

(Amount in ₹ crore)

LAF Date	Repo/Reverse Repo Period (Day(s))	REPO (INJECTION)					REVERSE REPO (ABSORPTION)					Net Injection (+)/Absorption (-) of liquidity [(6) – (11)]	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	11	12	13	14
Sep. 1, 2010	1	-	-	-	-	-	2	745	2	745	4.50	-745	745
Sep. 2, 2010	1	-	-	-	-	-	17	18,500	17	18,500	4.50	-18,500	18,500
Sep. 3, 2010	3	-	-	-	-	-	24	31,140	24	31,140	4.50	-31,140	31,140
Sep. 6, 2010	1	-	-	-	-	-	14	17,860	14	17,860	4.50	-17,860	17,860
Sep. 7, 2010	1	-	-	-	-	-	18	18,910	18	18,910	4.50	-18,910	18,910
Sep. 8, 2010	1	-	-	-	-	-	11	7,660	11	7,660	4.50	-7,660	7,660
Sep. 9, 2010	4	-	-	-	-	-	1	1,180	1	1,180	4.50	-1,180	
Sep. 9, 2010 \$	4	11	18,270	11	18,270	5.75	1	300	1	300	4.50	17,970	-16,790
Sep. 13, 2010	1	6	14,345	6	14,345	5.75	-	-	-	-	-	14,345	-14,345
Sep. 14, 2010	1	10	22,210	10	22,210	5.75	1	75	1	75	4.50	22,135	-22,135
Sep. 15, 2010	1	10	16,155	10	16,155	5.75	-	-	-	-	-	16,155	-16,155
Sep. 16, 2010	1	26	51,850	26	51,850	5.75	-	-	-	-	-	51,850	-51,850
Sep. 17, 2010	3	20	42,290	20	42,290	6.00	-	-	-	-	-	42,290	-42,290
Sep. 20, 2010	1	22	45,695	22	45,695	6.00	-	-	-	-	-	45,695	-45,695
Sep. 21, 2010	1	20	48,130	20	48,130	6.00	-	-	-	-	-	48,130	-48,130
Sep. 22, 2010	1	14	26,670	14	26,670	6.00	-	-	-	-	-	26,670	-26,670
Sep. 23, 2010	1	28	53,690	28	53,690	6.00	-	-	-	-	-	53,690	-53,690
Sep. 24, 2010	3	8	8,585	8	8,585	6.00	-	-	-	-	-	8,585	
Sep. 24, 2010 \$	3	17	28,645	17	28,645	6.00	19	6,980	19	6,980	5.00	21,665	-30,250
Sep. 27, 2010	1	29	68,135	29	68,135	6.00	-	-	-	-	-	68,135	-68,135
Sep. 28, 2010	1	25	70,310	25	70,310	6.00	-	-	-	-	-	70,310	-70,310
Sep. 29, 2010	2	51	89,925	51	89,925	6.00	-	-	-	-	-	89,925	-89,925

\$ Second LAF.

@ Net of Repo.

'-' No bid was received in the auction.

Note: 1. The second LAF is being conducted on Reporting Fridays with effect from May 8, 2009.

2. The Special Fixed Rate Repo and Forex Swap facilities for banks have been discontinued with effect from October 27, 2009.