

CURRENT STATISTICS

Government
Securities
Market

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

(Amount in Rs. 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
Dec. 1, 2009	1	-	-	-	-	-	51	96,260	51	96,260	3.25	-96,260	96,260
Dec. 2, 2009	1	-	-	-	-	-	56	1,18,465	56	1,18,465	3.25	-1,18,465	1,18,465
Dec. 3, 2009	1	-	-	-	-	-	54	1,25,920	54	1,25,920	3.25	-1,25,920	1,25,920
Dec. 4, 2009	3	-	-	-	-	-	32	63,080	32	63,080	3.25	-63,080	
Dec. 4, 2009 \$	3	-	-	-	-	-	51	51,020	51	51,020	3.25	-51,020	1,14,100
Dec. 7, 2009	1	-	-	-	-	-	44	96,125	44	96,125	3.25	-96,125	96,125
Dec. 8, 2009	1	-	-	-	-	-	50	1,02,880	50	1,02,880	3.25	-1,02,880	1,02,880
Dec. 9, 2009	1	-	-	-	-	-	48	86,725	48	86,725	3.25	-86,725	86,725
Dec. 10, 2009	1	-	-	-	-	-	48	98,495	48	98,495	3.25	-98,495	98,495
Dec. 11, 2009	3	-	-	-	-	-	48	1,02,930	48	1,02,930	3.25	-1,02,930	1,02,930
Dec. 14, 2009	1	-	-	-	-	-	44	90,665	44	90,665	3.25	-90,665	90,665
Dec. 15, 2009	1	-	-	-	-	-	40	61,090	40	61,090	3.25	-61,090	61,090
Dec. 16, 2009	1	-	-	-	-	-	40	59,435	40	59,435	3.25	-59,435	59,435
Dec. 17, 2009	1	-	-	-	-	-	37	53,990	37	53,990	3.25	-53,990	53,990
Dec. 18, 2009	3	-	-	-	-	-	14	19,560	14	19,560	3.25	-19,560	
Dec. 18, 2009 \$	3	-	-	-	-	-	34	18,790	34	18,790	3.25	-18,790	38,350
Dec. 21, 2009	1	-	-	-	-	-	24	34,090	24	34,090	3.25	-34,090	34,090
Dec. 22, 2009	1	-	-	-	-	-	25	40,875	25	40,875	3.25	-40,875	40,875
Dec. 23, 2009	1	-	-	-	-	-	24	37,050	24	37,050	3.25	-37,050	37,050
Dec. 24, 2009	5	-	-	-	-	-	13	19,785	13	19,785	3.25	-19,785	19,785
Dec. 29, 2009	1	-	-	-	-	-	32	49,010	32	49,010	3.25	-49,010	49,010
Dec. 30, 2009	1	-	-	-	-	-	41	65,575	41	65,575	3.25	-65,575	65,575
Dec. 31, 2009	1	1	1,100	1	1,100	4.75	26	43,570	26	43,570	3.25	-42,470	42,470

\$: Second LAF.

'-' No bid was received in the auction.

@ : Net of Repo.

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.