

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 |
| Nov. 1. 2010 | 1 | 44 | 67,940 | 44 | 67,940 | 6.00 | 3 | 2,050 | 3 | 2,050 | 5.00 | 65,890 | |
| Nov. 1. 2010 \$ | 1 | 12 | 9,105 | 12 | 9,105 | 6.00 | 4 | 4,850 | 4 | 4,850 | 5.00 | 4,255 | -70,145 |
| Nov. 2. 2010 | 1 | 45 | 56,845 | 45 | 56,845 | 6.00 | 2 | 1,870 | 2 | 1,870 | 5.00 | 54,975 | |
| Nov. 2. 2010 \$ | 1 | 8 | 4,415 | 8 | 4,415 | 6.25 | 3 | 1,005 | 3 | 1,005 | 5.25 | 3,410 | -58,385 |
| Nov. 3. 2010 | 1 | 30 | 33,025 | 30 | 33,025 | 6.25 | 2 | 1,600 | 2 | 1,600 | 5.25 | 31,425 | |
| Nov. 3. 2010 \$ | 1 | 17 | 19,895 | 17 | 19,895 | 6.25 | 5 | 8,100 | 5 | 8,100 | 5.25 | 11,795 | -43,220 |
| Nov. 4. 2010 | 4 | 40 | 49,155 | 40 | 49,155 | 6.25 | 2 | 1,400 | 2 | 1,400 | 5.25 | 47,755 | |
| Nov. 4. 2010 \$ | 4 | 28 | 35,075 | 28 | 35,075 | 6.25 | 10 | 2,880 | 10 | 2,880 | 5.25 | 32,195 | -79,950 |
| Nov. 8. 2010 | 1 | 67 | 1,18,440 | 67 | 1,18,440 | 6.25 | 3 | 2,100 | 3 | 2,100 | 5.25 | 1,16,340 | -1,16,340 |
| Nov. 9. 2010 | 1 | 50 | 1,11,595 | 50 | 1,11,595 | 6.25 | 2 | 1,875 | 2 | 1,875 | 5.25 | 1,09,720 | |
| Nov. 9. 2010 \$ | 1 | 14 | 6,855 | 14 | 6,855 | 6.25 | 1 | 30 | 1 | 30 | 5.25 | 6,825 | -1,16,545 |
| Nov.10. 2010 | 1 | 41 | 71,020 | 41 | 71,020 | 6.25 | 2 | 1,750 | 2 | 1,750 | 5.25 | 69,270 | |
| Nov.10. 2010 \$ | 1 | 37 | 48,735 | 37 | 48,735 | 6.25 | 2 | 100 | 2 | 100 | 5.25 | 48,635 | -1,17,905 |
| Nov.11. 2010 | 1 | 39 | 75,565 | 39 | 75,565 | 6.25 | 2 | 1,750 | 2 | 1,750 | 5.25 | 73,815 | |
| Nov.11. 2010 \$ | 1 | 34 | 47,380 | 34 | 47,380 | 6.25 | 1 | 130 | 1 | 130 | 5.25 | 47,250 | -1,21,065 |
| Nov.12. 2010 | 3 | 44 | 80,430 | 44 | 80,430 | 6.25 | 2 | 1,925 | 2 | 1,925 | 5.25 | 78,505 | |
| Nov.12. 2010 \$ | 3 | 40 | 40,405 | 40 | 40,405 | 6.25 | 1 | 340 | 1 | 340 | 5.25 | 40,065 | -1,18,570 |
| Nov.15. 2010 | 1 | 39 | 76,110 | 39 | 76,110 | 6.25 | 2 | 1,850 | 2 | 1,850 | 5.25 | 74,260 | |
| Nov.15. 2010 \$ | 1 | 30 | 29,565 | 30 | 29,565 | 6.25 | 1 | 300 | 1 | 300 | 5.25 | 29,265 | -1,03,525 |
| Nov.16. 2010 | 2 | 41 | 68,510 | 41 | 68,510 | 6.25 | 2 | 1,700 | 2 | 1,700 | 5.25 | 66,810 | |
| Nov.16. 2010 \$ | 2 | 26 | 30,930 | 26 | 30,930 | 6.25 | 2 | 195 | 2 | 195 | 5.25 | 30,735 | -97,545 |
| Nov.18. 2010 | 1 | 33 | 57,330 | 33 | 57,330 | 6.25 | 2 | 1,500 | 2 | 1,500 | 5.25 | 55,830 | |
| Nov.18. 2010 \$ | 1 | 36 | 38,485 | 36 | 38,485 | 6.25 | 1 | 180 | 1 | 180 | 5.25 | 38,305 | -94,135 |
| Nov.19. 2010 | 3 | 34 | 64,030 | 34 | 64,030 | 6.25 | 3 | 1,715 | 3 | 1,715 | 5.25 | 62,315 | |
| Nov.19. 2010 \$ | 3 | 32 | 29,350 | 32 | 29,350 | 6.25 | 1 | 195 | 1 | 195 | 5.25 | 29,155 | -91,470 |
| Nov.22. 2010 | 1 | 43 | 71,520 | 43 | 71,520 | 6.25 | 2 | 1,850 | 2 | 1,850 | 5.25 | 69,670 | |
| Nov.22. 2010 \$ | 1 | 39 | 58,485 | 39 | 58,485 | 6.25 | 1 | 285 | 1 | 285 | 5.25 | 58,200 | -1,27,870 |
| Nov.23. 2010 | 1 | 44 | 89,250 | 44 | 89,250 | 6.25 | 2 | 1,900 | 2 | 1,900 | 5.25 | 87,350 | |
| Nov.23. 2010 \$ | 1 | 46 | 61,365 | 46 | 61,365 | 6.25 | 2 | 225 | 2 | 225 | 5.25 | 61,140 | -1,48,490 |
| Nov.24. 2010 | 1 | 52 | 1,03,205 | 52 | 1,03,205 | 6.25 | 2 | 1,925 | 2 | 1,925 | 5.25 | 1,01,280 | |
| Nov.24. 2010 \$ | 1 | 26 | 34,965 | 26 | 34,965 | 6.25 | 2 | 300 | 2 | 300 | 5.25 | 34,665 | -1,35,945 |
| Nov.25. 2010 | 1 | 44 | 82,915 | 44 | 82,915 | 6.25 | 2 | 1,300 | 2 | 1,300 | 5.25 | 81,615 | |
| Nov.25. 2010 \$ | 1 | 31 | 26,635 | 31 | 26,635 | 6.25 | 5 | 1,450 | 5 | 1,450 | 5.25 | 25,185 | -1,06,800 |
| Nov.26. 2010 | 3 | 40 | 81,380 | 40 | 81,380 | 6.25 | 2 | 1,800 | 2 | 1,800 | 5.25 | 79,580 | |
| Nov.26. 2010 \$ | 3 | 24 | 24,020 | 24 | 24,020 | 6.25 | 2 | 510 | 2 | 510 | 5.25 | 23,510 | -1,03,090 |
| Nov.29. 2010 | 1 | 33 | 55,435 | 33 | 55,435 | 6.25 | 2 | 1,750 | 2 | 1,750 | 5.25 | 53,685 | |
| Nov.29. 2010 \$ | 1 | 29 | 27,335 | 29 | 27,335 | 6.25 | 3 | 1,825 | 3 | 1,825 | 5.25 | 25,510 | -79,195 |
| Nov.30. 2010 | 1 | 30 | 58,155 | 30 | 58,155 | 6.25 | 2 | 1,850 | 2 | 1,850 | 5.25 | 56,305 | |
| Nov.30. 2010 \$ | 1 | 27 | 29,690 | 27 | 29,690 | 6.25 | 3 | 515 | 3 | 515 | 5.25 | 29,175 | -85,480 |

\$ 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. As a part of liquidity easing measures, SLAF on daily basis is temporarily being conducted till January 28, 2011.

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