

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
Apr. 5, 2010	1	-	-	-	-	-	29	49,145	29	49,145	3.50	-49,145	49,145
Apr. 6, 2010	1	-	-	-	-	-	58	96,160	58	96,160	3.50	-96,160	96,160
Apr. 7, 2010	1	-	-	-	-	-	59	1,19,655	59	1,19,655	3.50	-1,19,655	1,19,655
Apr. 8, 2010	1	-	-	-	-	-	61	1,18,665	61	1,18,665	3.50	-1,18,665	1,18,665
Apr. 9, 2010	3	-	-	-	-	-	31	55,615	31	55,615	3.50	-55,615	
Apr. 9, 2010 \$	3	-	-	-	-	-	51	59,680	51	59,680	3.50	-59,680	1,15,295
Apr. 12, 2010	1	-	-	-	-	-	32	56,755	32	56,755	3.50	-56,755	56,755
Apr. 13, 2010	2	-	-	-	-	-	37	58,350	37	58,350	3.50	-58,350	58,350
Apr. 15, 2010	1	-	-	-	-	-	33	53,460	33	53,460	3.50	-53,460	53,460
Apr. 16, 2010	3	-	-	-	-	-	32	39,950	32	39,950	3.50	-39,950	39,950
Apr. 19, 2010	1	-	-	-	-	-	27	28,845	27	28,845	3.50	-28,845	28,845
Apr. 20, 2010	1	-	-	-	-	-	18	15,775	18	15,775	3.50	-15,775	15,775
Apr. 21, 2010	1	-	-	-	-	-	33	44,615	33	44,615	3.75	-44,615	44,615
Apr. 22, 2010	1	-	-	-	-	-	45	77,240	45	77,240	3.75	-77,240	77,240
Apr. 23, 2010	3	-	-	-	-	-	25	31,395	25	31,395	3.75	-31,395	
Apr. 23, 2010 \$	3	-	-	-	-	-	53	45,820	53	45,820	3.75	-45,820	77,215
Apr. 26, 2010	1	-	-	-	-	-	36	48,290	36	48,290	3.75	-48,290	48,290
Apr. 27, 2010	1	-	-	-	-	-	40	54,225	40	54,225	3.75	-54,225	54,225
Apr. 28, 2010	1	-	-	-	-	-	37	49,475	37	49,475	3.75	-49,475	49,475
Apr. 29, 2010	1	-	-	-	-	-	35	48,425	35	48,425	3.75	-48,425	48,425
Apr. 30, 2010	3	-	-	-	-	-	32	35,720	32	35,720	3.75	-35,720	35,720

\$ : 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.