

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
Mar. 2, 2010	1	-	-	-	-	-	26	43,215	26	43,215	3.25	-43,215	43,215
Mar. 3, 2010	1	-	-	-	-	-	37	70,445	37	70,445	3.25	-70,445	70,445
Mar. 4, 2010	1	-	-	-	-	-	42	83,745	42	83,745	3.25	-83,745	83,745
Mar. 5, 2010	3	-	-	-	-	-	42	84,520	42	84,520	3.25	-84,520	84,520
Mar. 8, 2010	1	-	-	-	-	-	42	75,440	42	75,440	3.25	-75,440	75,440
Mar. 9, 2010	1	-	-	-	-	-	40	80,100	40	80,100	3.25	-80,100	80,100
Mar. 10, 2010	1	-	-	-	-	-	46	83,605	46	83,605	3.25	-83,605	83,605
Mar. 11, 2010	1	-	-	-	-	-	27	39,225	27	39,225	3.25	-39,225	39,225
Mar. 12, 2010	3	-	-	-	-	-	17	21,865	17	21,865	3.25	-21,865	
Mar. 12, 2010 \$	3	-	-	-	-	-	43	32,060	43	32,060	3.25	-32,060	53,925
Mar. 15, 2010	2	-	-	-	-	-	8	4,230	8	4,230	3.25	-4,230	4,230
Mar. 17, 2010	1	-	-	-	-	-	9	6,455	9	6,455	3.25	-6,455	6,455
Mar. 18, 2010	1	-	-	-	-	-	24	25,190	24	25,190	3.25	-25,190	25,190
Mar. 19, 2010	3	1	400	1	400	4.75	16	5,430	16	5,430	3.25	-5,030	5,030
Mar. 22, 2010	1	-	-	-	-	-	30	35,315	30	35,315	3.50	-35,315	35,315
Mar. 23, 2010	2	-	-	-	-	-	30	39,405	30	39,405	3.50	-39,405	39,405
Mar. 25, 2010	1	-	-	-	-	-	11	9,310	11	9,310	3.50	-9,310	9,310
Mar. 26, 2010	3	-	-	-	-	-	3	1,050	3	1,050	3.50	-1,050	
Mar. 26, 2010 \$	3	-	-	-	-	-	33	14,660	33	14,660	3.50	-14,660	15,710
Mar. 29, 2010	1	1	900	1	900	5.00	4	445	4	445	3.50	455	-455
Mar. 30, 2010	1	1	2,000	1	2,000	5.00	2	350	2	350	3.50	1,650	
Mar. 30, 2010 &	1	-	-	-	-	-	8	3,655	8	3,655	3.50	-3,655	2,005
Mar. 31, 2010	5	2	2,190	2	2,190	5.00	2	1,650	2	1,650	3.50	540	
Mar. 31, 2010 &	5	11	4,450	11	4,450	5.00	12	5,980	12	5,980	3.50	-1,530	990

\$: Second LAF

& : Additional 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.