

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
Feb. 1, 2010	1	–	–	–	–	–	34	74,185	34	74,185	3.25	-74,185	74,185
Feb. 2, 2010	1	–	–	–	–	–	43	93,605	43	93,605	3.25	-93,605	93,605
Feb. 3, 2010	1	–	–	–	–	–	47	1,17,170	47	1,17,170	3.25	-1,17,170	1,17,170
Feb. 4, 2010	1	–	–	–	–	–	52	1,18,515	52	1,18,515	3.25	-1,18,515	1,18,515
Feb. 5, 2010	3	–	–	–	–	–	51	1,19,210	51	1,19,210	3.25	-1,19,210	1,19,210
Feb. 8, 2010	1	–	–	–	–	–	42	1,00,945	42	1,00,945	3.25	-1,00,945	1,00,945
Feb. 9, 2010	1	–	–	–	–	–	40	95,955	40	95,955	3.25	-95,955	95,955
Feb. 10, 2010	1	–	–	–	–	–	41	86,325	41	86,325	3.25	-86,325	86,325
Feb. 11, 2010	4	–	–	–	–	–	24	44,095	24	44,095	3.25	-44,095	
Feb. 11, 2010 \$	4	–	–	–	–	–	35	28,805	35	28,805	3.25	-28,805	72,900
Feb. 15, 2010	1	–	–	–	–	–	35	66,885	35	66,885	3.25	-66,885	66,885
Feb. 16, 2010	1	–	–	–	–	–	32	70,960	32	70,960	3.25	-70,960	70,960
Feb. 17, 2010	1	–	–	–	–	–	37	73,725	37	73,725	3.25	-73,725	73,725
Feb. 18, 2010	1	–	–	–	–	–	34	62,020	34	62,020	3.25	-62,020	62,020
Feb. 19, 2010	3	–	–	–	–	–	33	58,860	33	58,860	3.25	-58,860	58,860
Feb. 22, 2010	1	–	–	–	–	–	33	62,365	33	62,365	3.25	-62,365	62,365
Feb. 23, 2010	1	–	–	–	–	–	40	70,890	40	70,890	3.25	-70,890	70,890
Feb. 24, 2010	1	–	–	–	–	–	34	67,520	34	67,520	3.25	-67,520	67,520
Feb. 25, 2010	1	–	–	–	–	–	44	73,335	44	73,335	3.25	-73,335	73,335
Feb. 26, 2010	4	–	–	–	–	–	17	27,630	17	27,630	3.25	-27,630	
Feb. 26, 2010 \$	4	–	–	–	–	–	30	19,800	30	19,800	3.25	-19,800	47,430

\$: 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.