

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
Feb. 1, 2011	1	43	58,310	43	58,310	6.50	1	500	1	500	5.50	57,810	
Feb. 1, 2011 \$	1	18	21,230	18	21,230	6.50	2	570	2	570	5.50	20,660	-78,470
Feb. 2, 2011	1	37	53,920	37	53,920	6.50	1	500	1	500	5.50	53,420	
Feb. 2, 2011 \$	1	18	13,500	18	13,500	6.50	2	875	2	875	5.50	12,625	-66,045
Feb. 3, 2011	1	22	24,415	22	24,415	6.50	1	500	1	500	5.50	23,915	
Feb. 3, 2011 \$	1	20	22,210	20	22,210	6.50	2	595	2	595	5.50	21,615	-45,530
Feb. 4, 2011	3	23	25,770	23	25,770	6.50	1	400	1	400	5.50	25,370	
Feb. 4, 2011 \$	3	28	31,035	28	31,035	6.50	1	320	1	320	5.50	30,715	-56,085
Feb. 7, 2011	1	25	35,565	25	35,565	6.50	-	-	-	-	-	35,565	
Feb. 7, 2011 \$	1	21	30,115	21	30,115	6.50	2	995	2	995	5.50	29,120	-64,685
Feb. 8, 2011	1	26	41,585	26	41,585	6.50	1	700	1	700	5.50	40,885	
Feb. 8, 2011 \$	1	24	28,610	24	28,610	6.50	2	620	2	620	5.50	27,990	-68,875
Feb. 9, 2011	1	26	40,150	26	40,150	6.50	1	700	1	700	5.50	39,450	
Feb. 9, 2011 \$	1	24	34,610	24	34,610	6.50	1	525	1	525	5.50	34,085	-73,535
Feb. 10, 2011	1	27	45,405	27	45,405	6.50	1	400	1	400	5.50	45,005	
Feb. 10, 2011 \$	1	38	44,395	38	44,395	6.50	1	510	1	510	5.50	43,885	-88,890
Feb. 11, 2011	3	34	46,900	34	46,900	6.50	1	400	1	400	5.50	46,500	
Feb. 11, 2011 \$	3	39	36,040	39	36,040	6.50	3	550	3	550	5.50	35,490	-81,990
Feb. 14, 2011	1	31	56,870	31	56,870	6.50	1	600	1	600	5.50	56,270	
Feb. 14, 2011 \$	1	26	35,655	26	35,655	6.50	1	415	1	415	5.50	35,240	-91,510
Feb. 15, 2011	2	35	58,255	35	58,255	6.50	1	500	1	500	5.50	57,755	
Feb. 15, 2011 \$	2	25	43,415	25	43,415	6.50	1	775	1	775	5.50	42,640	-1,00,395
Feb. 17, 2011	1	37	61,440	37	61,440	6.50	1	650	1	650	5.50	60,790	
Feb. 17, 2011 \$	1	27	43,335	27	43,335	6.50	1	110	1	110	5.50	43,225	-1,04,015
Feb. 18, 2011	3	39	62,170	39	62,170	6.50	1	400	1	400	5.50	61,770	
Feb. 18, 2011 \$	3	29	39,335	29	39,335	6.50	2	405	2	405	5.50	38,930	-1,00,700
Feb. 21, 2011	1	37	60,300	37	60,300	6.50	1	350	1	350	5.50	59,950	
Feb. 21, 2011 \$	1	16	25,925	16	25,925	6.50	3	570	3	570	5.50	25,355	-85,305
Feb. 22, 2011	1	34	59,890	34	59,890	6.50	-	-	-	-	-	59,890	
Feb. 22, 2011 \$	1	19	16,415	19	16,415	6.50	3	1,235	3	1,235	5.50	15,180	-75,070
Feb. 23, 2011	1	32	46,140	32	46,140	6.50	-	-	-	-	-	46,140	
Feb. 23, 2011 \$	1	25	31,545	25	31,545	6.50	2	855	2	855	5.50	30,690	-76,830
Feb. 24, 2011	1	26	37,185	26	37,185	6.50	1	600	1	600	5.50	36,585	
Feb. 24, 2011 \$	1	25	34,055	25	34,055	6.50	2	555	2	555	5.50	33,500	-70,085
Feb. 25, 2011	3	30	46,875	30	46,875	6.50	1	400	1	400	5.50	46,475	
Feb. 25, 2011 \$	3	30	26,555	30	26,555	6.50	7	1,025	7	1,025	5.50	25,530	-72,005
Feb. 28, 2011	1	36	51,710	36	51,710	6.50	1	300	1	300	5.50	51,410	
Feb. 28, 2011 \$	1	19	29,010	19	29,010	6.50	2	490	2	490	5.50	28,520	-79,930

\$ 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 April 8, 2011.

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