

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 [(5) - (10)]	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
Mar. 1, 2011		2	31	50,530	31	50,530	6.50	1	500	1	500	5.50	50,030	
Mar. 1, 2011 \$		2	22	28,845	22	28,845	6.50	1	95	1	95	5.50	28,750	-78,780
Mar. 3, 2011		1	31	41,250	31	41,250	6.50	-	-	-	-	-	41,250	
Mar. 3, 2011 \$		1	11	18,055	11	18,055	6.50	2	1,465	2	1,465	5.50	16,590	-57,840
Mar. 4, 2011		3	27	31,835	27	31,835	6.50	-	-	-	-	-	31,835	
Mar. 4, 2011 \$		3	18	18,345	18	18,345	6.50	1	580	1	580	5.50	17,765	-49,600
Mar. 7, 2011		1	28	33,720	28	33,720	6.50	-	-	-	-	-	33,720	
Mar. 7, 2011 \$		1	17	15,050	17	15,050	6.50	2	705	2	705	5.50	14,345	-48,065
Mar. 8, 2011		1	25	27,395	25	27,395	6.50	-	-	-	-	-	27,395	
Mar. 8, 2011 \$		1	19	29,070	19	29,070	6.50	2	925	2	925	5.50	28,145	-55,540
Mar. 9, 2011		1	25	27,505	25	27,505	6.50	-	-	-	-	-	27,505	
Mar. 9, 2011 \$		1	27	28,820	27	28,820	6.50	2	780	2	780	5.50	28,040	-55,545
Mar. 10, 2011		1	22	25,620	22	25,620	6.50	-	-	-	-	-	25,620	
Mar. 10, 2011 \$		1	29	34,505	29	34,505	6.50	2	535	2	535	5.50	33,970	-59,590
Mar. 11, 2011		3	33	35,735	33	35,735	6.50	-	-	-	-	-	35,735	
Mar. 11, 2011 \$		3	28	26,430	28	26,430	6.50	14	6,445	14	6,445	5.50	19,985	-55,720
Mar. 14, 2011		1	37	69,745	37	69,745	6.50	-	-	-	-	-	69,745	
Mar. 14, 2011 \$		1	24	24,740	24	24,740	6.50	1	235	1	235	5.50	24,505	-94,250
Mar. 15, 2011		1	42	77,190	42	77,190	6.50	-	-	-	-	-	77,190	
Mar. 15, 2011 \$		1	28	40,365	28	40,365	6.50	1	230	1	230	5.50	40,135	-1,17,325
Mar. 16, 2011		1	42	78,865	42	78,865	6.50	-	-	-	-	-	78,865	
Mar. 16, 2011 \$		1	32	54,740	32	54,740	6.50	1	400	1	400	5.50	54,340	-1,33,205
Mar. 17, 2011		1	60	1,45,990	60	1,45,990	6.50	-	-	-	-	-	1,45,990	
Mar. 17, 2011 \$		1	2	630	2	630	6.75	3	1,255	3	1,255	5.75	-625	-1,45,365
Mar. 18, 2011		3	43	87,095	43	87,095	6.75	-	-	-	-	-	87,095	
Mar. 18, 2011 \$		3	34	53,375	34	53,375	6.75	2	300	2	300	5.75	53,075	-1,40,170
Mar. 21, 2011		1	38	55,400	38	55,400	6.75	-	-	-	-	-	55,400	
Mar. 21, 2011 \$		1	27	23,490	27	23,490	6.75	1	55	1	55	5.75	23,435	-78,835
Mar. 22, 2011		1	32	43,270	32	43,270	6.75	-	-	-	-	-	43,270	
Mar. 22, 2011 \$		1	28	29,170	28	29,170	6.75	3	260	3	260	5.75	28,910	-72,180
Mar. 23, 2011		1	30	35,270	30	35,270	6.75	-	-	-	-	-	35,270	
Mar. 23, 2011 \$		1	28	35,920	28	35,920	6.75	3	355	3	355	5.75	35,565	-70,835
Mar. 24, 2011		1	34	31,490	34	31,490	6.75	-	-	-	-	-	31,490	
Mar. 24, 2011 \$		1	24	25,120	24	25,120	6.75	7	1,350	7	1,350	5.75	23,770	-55,260
Mar. 25, 2011		3	27	32,685	27	32,685	6.75	-	-	-	-	-	32,685	
Mar. 25, 2011 \$		3	36	41,460	36	41,460	6.75	15	6,560	15	6,560	5.75	34,900	-67,585
Mar. 28, 2011		1	40	56,900	40	56,900	6.75	-	-	-	-	-	56,900	
Mar. 28, 2011 \$		1	26	30,945	26	30,945	6.75	4	665	4	665	5.75	30,280	-87,180
Mar. 29, 2011		1	39	55,805	39	55,805	6.75	-	-	-	-	-	55,805	
Mar. 29, 2011 \$		1	29	35,140	29	35,140	6.75	1	610	1	610	5.75	34,530	-90,335
Mar. 30, 2011		1	37	44,845	37	44,845	6.75	1	100	1	100	5.75	44,745	
Mar. 30, 2011 \$		1	31	42,120	31	42,120	6.75	3	1,150	3	1,150	5.75	40,970	-85,715
Mar. 31, 2011		5	33	46,960	33	46,960	6.75	-	-	-	-	-	46,960	
Mar. 31, 2011 \$		5	40	59,485	40	59,485	6.75	1	440	1	440	5.75	59,045	-1,06,005

\$ 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 May 6, 2011.

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