

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
Oct. 1, 2009	4	–	–	–	–	–	31	80,265	31	80,265	3.25	-80,265	80,025
Oct. 5, 2009	1	–	–	–	–	–	51	1,31,455	51	1,31,455	3.25	-1,31,455	
Oct. 5, 2009 #	15	–	–	–	–	–	–	–	–	–	–	–	1,31,215
Oct. 6, 2009	1	–	–	–	–	–	55	1,52,200	55	1,52,200	3.25	-1,52,200	1,51,960
Oct. 7, 2009	1	–	–	–	–	–	56	1,37,845	56	1,37,845	3.25	-1,37,845	1,37,605
Oct. 8, 2009	1	–	–	–	–	–	49	1,26,930	49	1,26,930	3.25	-1,26,930	1,26,690
Oct. 9, 2009	3	–	–	–	–	–	35	83,695	35	83,695	3.25	-83,695	
Oct. 9, 2009 \$	3	–	–	–	–	–	42	44,185	42	44,185	3.25	-44,185	1,27,640
Oct. 12, 2009	2	–	–	–	–	–	37	94,275	37	94,275	3.25	-94,275	
Oct. 12, 2009 #	14	–	–	–	–	–	–	–	–	–	–	–	94,035
Oct. 14, 2009	1	–	–	–	–	–	36	86,345	36	86,345	3.25	-86,345	86,105
Oct. 15, 2009	1	–	–	–	–	–	31	75,610	31	75,610	3.25	-75,610	75,370
Oct. 16, 2009	4	–	–	–	–	–	34	76,500	34	76,500	3.25	-76,500	76,260
Oct. 20, 2009	1	–	–	–	–	–	48	1,09,125	48	1,09,125	3.25	-1,09,125	
Oct. 20, 2009 #	14	–	–	–	–	–	–	–	–	–	–	–	1,08,885
Oct. 21, 2009	1	–	–	–	–	–	54	1,28,195	54	1,28,195	3.25	-1,28,195	1,27,955
Oct. 22, 2009	1	–	–	–	–	–	47	1,03,185	47	1,03,185	3.25	-1,03,185	1,02,945
Oct. 23, 2009	3	–	–	–	–	–	40	79,025	40	79,025	3.25	-79,025	
Oct. 23, 2009 \$	3	–	–	–	–	–	44	36,940	44	36,940	3.25	-36,940	1,15,725
Oct. 26, 2009	1	–	–	–	–	–	45	94,005	45	94,005	3.25	-94,005	
Oct. 26, 2009 #	14	–	–	–	–	–	–	–	–	–	–	–	93,765
Oct. 27, 2009	1	–	–	–	–	–	41	92,940	41	92,940	3.25	-92,940	92,700
Oct. 28, 2009	1	–	–	–	–	–	48	1,08,550	48	1,08,550	3.25	-1,08,550	1,08,310
Oct. 29, 2009	1	–	–	–	–	–	52	96,330	52	96,330	3.25	-96,330	96,210
Oct. 30, 2009	4	–	–	–	–	–	47	84,570	47	84,570	3.25	-84,570	84,450

\$: Second LAF

: Special Fixed Rate Repo under 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.