

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
Jan. 1, 2010	3	–	–	–	–	–	19	26,215	19	26,215	3.25	-26,215	
Jan. 1, 2010 \$	3	–	–	–	–	–	50	61,985	50	61,985	3.25	-61,985	88,200
Jan. 4, 2010	1	–	–	–	–	–	41	83,575	41	83,575	3.25	-83,575	83,575
Jan. 5, 2010	1	–	–	–	–	–	43	1,03,275	43	1,03,275	3.25	-1,03,275	1,03,275
Jan. 6, 2010	1	–	–	–	–	–	41	95,265	41	95,265	3.25	-95,265	95,265
Jan. 7, 2010	1	–	–	–	–	–	44	1,06,245	44	1,06,245	3.25	-1,06,245	1,06,245
Jan. 8, 2010	3	–	–	–	–	–	36	87,130	36	87,130	3.25	-87,130	87,130
Jan. 11, 2010	1	–	–	–	–	–	35	80,280	35	80,280	3.25	-80,280	80,280
Jan. 12, 2010	1	–	–	–	–	–	34	68,865	34	68,865	3.25	-68,865	68,865
Jan. 13, 2010	1	–	–	–	–	–	34	65,850	34	65,850	3.25	-65,850	65,850
Jan. 14, 2010	1	–	–	–	–	–	37	77,220	37	77,220	3.25	-77,220	77,220
Jan. 15, 2010	3	–	–	–	–	–	19	28,120	19	28,120	3.25	-28,120	
Jan. 15, 2010 \$	3	–	–	–	–	–	47	52,660	47	52,660	3.25	-52,660	80,780
Jan. 18, 2010	1	–	–	–	–	–	35	69,520	35	69,520	3.25	-69,520	69,520
Jan. 19, 2010	1	–	–	–	–	–	40	81,715	40	81,715	3.25	-81,715	81,715
Jan. 20, 2010	1	–	–	–	–	–	35	80,940	35	80,940	3.25	-80,940	80,940
Jan. 21, 2010	1	–	–	–	–	–	33	69,735	33	69,735	3.25	-69,735	69,735
Jan. 22, 2010	3	–	–	–	–	–	39	70,330	39	70,330	3.25	-70,330	70,330
Jan. 25, 2010	2	–	–	–	–	–	40	69,585	40	69,585	3.25	-69,585	69,585
Jan. 27, 2010	1	–	–	–	–	–	45	77,480	45	77,480	3.25	-77,480	77,480
Jan. 28, 2010	1	–	–	–	–	–	39	68,500	39	68,500	3.25	-68,500	68,500
Jan. 29, 2010	3	–	–	–	–	–	24	36,860	24	36,860	3.25	-36,860	
Jan. 29, 2010 \$	3	1	300	1	300	4.75	45	51,730	45	51,730	3.25	-51,430	88,290

\$: 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.

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