

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
Nov. 3, 2009	1	–	–	–	–	–	53	1,24,120	53	1,24,120	3.25	-1,24,120	1,24,000
Nov. 4, 2009	1	–	–	–	–	–	57	1,33,295	57	1,33,295	3.25	-1,33,295	1,33,175
Nov. 5, 2009	1	–	–	–	–	–	52	1,38,760	52	1,38,760	3.25	-1,38,760	1,38,640
Nov. 6, 2009	3	–	–	–	–	–	39	72,550	39	72,550	3.25	-72,550	
Nov. 6, 2009 \$	3	–	–	–	–	–	52	47,250	52	47,250	3.25	-47,250	1,19,680
Nov. 9, 2009	1	–	–	–	–	–	46	1,03,210	46	1,03,210	3.25	-1,03,210	1,03,090
Nov. 10, 2009	1	–	–	–	–	–	48	99,440	48	99,440	3.25	-99,440	99,320
Nov. 11, 2009	1	–	–	–	–	–	48	1,02,250	48	1,02,250	3.25	-1,02,250	1,02,130
Nov. 12, 2009	1	–	–	–	–	–	59	1,16,460	59	1,16,460	3.25	-1,16,460	1,16,340
Nov. 13, 2009	3	–	–	–	–	–	49	96,930	49	96,930	3.25	-96,930	96,810
Nov. 16, 2009	1	–	–	–	–	–	44	98,405	44	98,405	3.25	-98,405	98,405
Nov. 17, 2009	1	–	–	–	–	–	45	92,740	45	92,740	3.25	-92,740	92,740
Nov. 18, 2009	1	–	–	–	–	–	45	85,410	45	85,410	3.25	-85,410	85,410
Nov. 19, 2009	1	–	–	–	–	–	44	85,040	44	85,040	3.25	-85,040	85,040
Nov. 20, 2009	3	–	–	–	–	–	35	54,470	35	54,470	3.25	-54,470	
Nov. 20, 2009 \$	3	–	–	–	–	–	45	39,690	45	39,690	3.25	-39,690	94,160
Nov. 23, 2009	1	–	–	–	–	–	48	92,255	48	92,255	3.25	-92,255	92,255
Nov. 24, 2009	1	–	–	–	–	–	54	1,08,070	54	1,08,070	3.25	-1,08,070	1,08,070
Nov. 25, 2009	1	–	–	–	–	–	52	1,04,800	52	1,04,800	3.25	-1,04,800	1,04,800
Nov. 26, 2009	1	–	–	–	–	–	48	96,400	48	96,400	3.25	-96,400	96,400
Nov. 27, 2009	3	–	–	–	–	–	48	94,070	48	94,070	3.25	-94,070	94,070
Nov. 30, 2009	1	–	–	–	–	–	41	88,680	41	88,680	3.25	-88,680	88,680

\$ : 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.