

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
Apr. 5, 2011		1	14	7,365	14	7,365	6.75	-	-	-	-	-	7,365	
Apr. 5, 2011	\$	1	5	3,770	5	3,770	6.75	25	43,645	25	43,645	5.75	-39,875	32,510
Apr. 6, 2011		1	4	1,095	4	1,095	6.75	1	1,500	1	1,500	5.75	-405	
Apr. 6, 2011	\$	1	1	325	1	325	6.75	39	69,545	39	69,545	5.75	-69,220	69,625
Apr. 7, 20-11		1	-	-	-	-	-	3	3,350	3	3,350	5.75	-3,350	
Apr. 7, 20-11	\$	1	3	1,500	3	1,500	6.75	48	70,970	48	70,970	5.75	-69,470	72,820
Apr. 8, 20-11		3	2	300	2	300	6.75	8	8,225	8	8,225	5.75	-7,925	
Apr. 8, 20-11	\$	3	5	1,525	5	1,525	6.75	39	50,555	39	50,555	5.75	-49,030	56,955
Apr. 11, 20-11		2	4	1,660	4	1,660	6.75	-	-	-	-	-	1,660	
Apr. 11, 20-11	\$	2	18	26,195	18	26,195	6.75	2	325	2	325	5.75	25,870	-27,530
Apr. 13, 20-11		2	11	17,210	11	17,210	6.75	-	-	-	-	-	17,210	
Apr. 13, 20-11	\$	2	14	8,000	14	8,000	6.75	2	440	2	440	5.75	7,560	-24,770
Apr. 15, 20-11		3	12	3,875	12	3,875	6.75	-	-	-	-	-	3,875	
Apr. 15, 20-11	\$	3	15	18,900	15	18,900	6.75	3	365	3	365	5.75	18,535	-22,410
Apr. 18, 20-11		1	8	2,765	8	2,765	6.75	-	-	-	-	-	2,765	
Apr. 18, 20-11	\$	1	8	7,650	8	7,650	6.75	3	1,020	3	1,020	5.75	6,630	-9,395
Apr. 19, 20-11		1	8	1,705	8	1,705	6.75	-	-	-	-	-	1,705	
Apr. 19, 20-11	\$	1	4	2,525	4	2,525	6.75	1	795	1	795	5.75	1,730	-3,435
Apr. 20, 20-11		1	3	1,625	3	1,625	6.75	-	-	-	-	-	1,625	
Apr. 20, 20-11	\$	1	4	3,750	4	3,750	6.75	3	5,720	3	5,720	5.75	-1,970	345
Apr. 21, 20-11		4	6	3,730	6	3,730	6.75	-	-	-	-	-	3,730	
Apr. 21, 20-11	\$	4	16	17,870	16	17,870	6.75	15	5,195	15	5,195	5.75	12,675	-16,405
Apr. 25, 20-11		1	17	16,135	17	16,135	6.75	-	-	-	-	-	16,135	
Apr. 25, 20-11	\$	1	26	35,445	26	35,445	6.75	1	245	1	245	5.75	35,200	-51,335
Apr. 26, 20-11		1	19	11,070	19	11,070	6.75	-	-	-	-	-	11,070	
Apr. 26, 20-11	\$	1	16	28,455	16	28,455	6.75	2	280	2	280	5.75	28,175	-39,245
Apr. 27, 20-11		1	15	17,730	15	17,730	6.75	-	-	-	-	-	17,730	
Apr. 27, 20-11	\$	1	19	19,305	19	19,305	6.75	1	490	1	490	5.75	18,815	-36,545
Apr. 28, 20-11		1	13	15,060	13	15,060	6.75	-	-	-	-	-	15,060	
Apr. 28, 20-11	\$	1	18	15,325	18	15,325	6.75	1	585	1	585	5.75	14,740	-29,800
Apr. 29, 20-11		3	12	12,330	12	12,330	6.75	-	-	-	-	-	12,330	
Apr. 28, 20-11	\$	3	25	27,675	25	27,675	6.75	1	400	1	400	5.75	27,275	-39,605

\$ 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.