

CURRENT
STATISTICS

Government
Securities
Market

No. 25: 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
July 3, 2007	1	-	-	-	-	-	29	40,995	29	1,998	6.00	-1,998	
\$	1	-	-	-	-	-	37	39,505	37	997	6.00	-997	2,995
July 4, 2007	1	-	-	-	-	-	40	53,670	40	2,000	6.00	-2,000	
\$	1	-	-	-	-	-	33	39,085	33	987	6.00	-987	2,987
July 5, 2007	1	-	-	-	-	-	40	55,370	40	1,996	6.00	-1,996	
\$	1	-	-	-	-	-	34	38,850	34	1,001	6.00	-1,001	2,997
July 6, 2007	3	-	-	-	-	-	39	55,325	39	1,998	6.00	-1,998	
\$	3	-	-	-	-	-	27	33,800	27	1,001	6.00	-1,001	2,999
July 9, 2007	1	-	-	-	-	-	34	52,935	34	1,999	6.00	-1,999	
\$	1	-	-	-	-	-	28	33,380	28	1,000	6.00	-1,000	2,999
July 10, 2007	1	-	-	-	-	-	42	57,540	42	1,999	6.00	-1,999	
\$	1	-	-	-	-	-	33	32,905	33	991	6.00	-991	2,990
July 11, 2007	1	-	-	-	-	-	43	56,590	43	1,995	6.00	-1,995	
\$	1	-	-	-	-	-	32	35,405	32	1,002	6.00	-1,002	2,997
July 12, 2007	1	-	-	-	-	-	42	58,960	42	1,994	6.00	-1,994	
\$	1	-	-	-	-	-	37	39,705	37	1,005	6.00	-1,005	2,999
July 13, 2007	3	-	-	-	-	-	44	63,750	44	1,991	6.00	-1,991	
\$	3	-	-	-	-	-	39	41,950	39	1,008	6.00	-1,008	2,999
July 16, 2007	1	-	-	-	-	-	43	56,555	43	1,995	6.00	-1,995	
\$	1	-	-	-	-	-	40	41,945	40	1,005	6.00	-1,005	3,000
July 17, 2007	1	-	-	-	-	-	47	66,970	47	1,996	6.00	-1,996	
\$	1	-	-	-	-	-	38	35,565	38	1,003	6.00	-1,003	2,999
July 18, 2007	1	-	-	-	-	-	44	67,310	44	1,998	6.00	-1,998	
\$	1	-	-	-	-	-	39	42,855	39	1,002	6.00	-1,002	3,000
July 19, 2007	1	-	-	-	-	-	48	65,920	48	1,984	6.00	-1,984	
\$	1	-	-	-	-	-	38	42,760	38	1,016	6.00	-1,016	3,000
July 20, 2007	3	-	-	-	-	-	44	62,735	44	1,996	6.00	-1,996	
\$	3	-	-	-	-	-	34	42,475	34	1,004	6.00	-1,004	3,000
July 23, 2007	1	-	-	-	-	-	38	59,910	38	1,991	6.00	-1,991	
\$	1	-	-	-	-	-	32	37,905	32	1,008	6.00	-1,008	2,999
July 24, 2007	1	-	-	-	-	-	49	68,545	49	1,998	6.00	-1,998	
\$	1	-	-	-	-	-	39	45,355	39	999	6.00	-999	2,997
July 25, 2007	1	-	-	-	-	-	47	68,115	47	1,995	6.00	-1,995	
\$	1	-	-	-	-	-	34	39,485	34	998	6.00	-998	2,993
July 26, 2007	1	-	-	-	-	-	46	77,930	46	1,994	6.00	-1,994	
\$	1	-	-	-	-	-	42	50,855	42	1,005	6.00	-1,005	2,999
July 27, 2007	3	-	-	-	-	-	44	86,110	44	1,993	6.00	-1,993	
\$	3	-	-	-	-	-	41	65,690	41	999	6.00	-999	2,992
July 30, 2007	1	-	-	-	-	-	46	88,215	46	2,000	6.00	-2,000	
\$	1	-	-	-	-	-	40	62,025	40	999	6.00	-999	2,999
July 31, 2007	1	-	-	-	-	-	40	80,730	40	1,993	6.00	-1,993	
\$	1	-	-	-	-	-	33	53,145	33	1,007	6.00	-1,007	3,000

@ : Net of overnight repo.

\$: Second LAF auction introduced with effect from November 28, 2005.

Note : With effect from March 5, 2007 daily reverse repo absorptions have been limited to a maximum of Rs. 3,000 crore each day comprising Rs. 2,000 crore in the first LAF & Rs. 1,000 crore in the second LAF.