

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                   |
| January 1, 2009    | 1                                 | -                | -      | -             | -      | -                | 5                         | 1,500  | 5             | 1,500  | 5.00             | -1,500   |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 33                        | 67,215 | 33            | 67,215 | 5.00             | -67,215  | 64,325               |
| January 2, 2009    | 3                                 | 2                | 1,010  | 2             | 1,010  | 6.50             | 12                        | 6,705  | 12            | 6,705  | 5.00             | -5,695   |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 3                                 | -                | -      | -             | -      | -                | 48                        | 71,230 | 48            | 71,230 | 5.00             | -71,230  | 73,320               |
| January 5, 2009    | 1                                 | -                | -      | -             | -      | -                | 10                        | 14,530 | 10            | 14,530 | 4.00             | -14,530  |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 20                        | 42,960 | 20            | 42,960 | 4.00             | -42,960  | 54,435               |
| January 6, 2009    | 1                                 | -                | -      | -             | -      | -                | 9                         | 5,375  | 9             | 5,375  | 4.00             | -5,375   |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 20                        | 53,985 | 20            | 53,985 | 4.00             | -53,985  | 56,380               |
| January 7, 2009    | 2                                 | -                | -      | -             | -      | -                | 6                         | 2,680  | 6             | 2,680  | 4.00             | -2,680   |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 2                                 | -                | -      | -             | -      | -                | 18                        | 40,650 | 18            | 40,650 | 4.00             | -40,650  | 41,530               |
| January 9, 2009    | 3                                 | -                | -      | -             | -      | -                | 11                        | 11,880 | 11            | 11,880 | 4.00             | -11,880  |                      |
| #                  | 14                                | 1                | 90     | 1             | 90     | 5.50             | -                         | -      | -             | -      | -                | 90   |                      |
| \$                 | 3                                 | -                | -      | -             | -      | -                | 16                        | 15,560 | 16            | 15,560 | 4.00             | -15,560  | 25,550               |
| January 12, 2009   | 1                                 | -                | -      | -             | -      | -                | 9                         | 6,635  | 9             | 6,635  | 4.00             | -6,635   |                      |
| #                  | 15                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 22                        | 22,225 | 22            | 22,225 | 4.00             | -22,225  | 26,970               |
| January 13, 2009   | 1                                 | -                | -      | -             | -      | -                | 8                         | 6,725  | 8             | 6,725  | 4.00             | -6,725   |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 18                        | 22,245 | 18            | 22,245 | 4.00             | -22,245  | 27,080               |
| January 14, 2009   | 1                                 | -                | -      | -             | -      | -                | 7                         | 6,880  | 7             | 6,880  | 4.00             | -6,880   |                      |
| #                  | 14                                | 1                | 550    | 1             | 550    | 5.50             | -                         | -      | -             | -      | -                | 550  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 13                        | 16,115 | 13            | 16,115 | 4.00             | -16,115  | 21,315               |
| January 15, 2009   | 1                                 | -                | -      | -             | -      | -                | 5                         | 5,625  | 5             | 5,625  | 4.00             | -5,625   |                      |
| #                  | 14                                | 1                | 280    | 1             | 280    | -                | -                         | -      | -             | -      | -                | 280  |                      |
| \$                 | 1                                 | 2                | 1,950  | 2             | 1,950  | 5.50             | 16                        | 17,200 | 16            | 17,200 | 4.00             | -15,250  | 18,915               |
| January 16, 2009   | 3                                 | 1                | 1,300  | 1             | 1,300  | 5.50             | 5                         | 6,105  | 5             | 6,105  | 4.00             | -4,805   |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 3                                 | 5                | 3,735  | 5             | 3,735  | 5.50             | 31                        | 32,685 | 31            | 32,685 | 4.00             | -28,950  | 31,795               |
| January 19, 2009   | 1                                 | -                | -      | -             | -      | -                | 10                        | 12,910 | 10            | 12,910 | 4.00             | -12,910  |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 22                        | 30,290 | 22            | 30,290 | 4.00             | -30,290  | 41,240               |
| January 20, 2009   | 1                                 | -                | -      | -             | -      | -                | 12                        | 19,140 | 12            | 19,140 | 4.00             | -19,140  |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 22                        | 30,085 | 22            | 30,085 | 4.00             | -30,085  | 47,265               |
| January 21, 2009   | 1                                 | -                | -      | -             | -      | -                | 11                        | 19,835 | 11            | 19,835 | 4.00             | -19,835  |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 26                        | 34,620 | 26            | 34,620 | 4.00             | -34,620  | 52,495               |
| January 22, 2009   | 1                                 | -                | -      | -             | -      | -                | 13                        | 21,035 | 13            | 21,035 | 4.00             | -21,035  |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 27                        | 35,675 | 27            | 35,675 | 4.00             | -35,675  | 54,750               |
| January 23, 2009   | 4                                 | -                | -      | -             | -      | -                | 10                        | 19,325 | 10            | 19,325 | 4.00             | -19,325  |                      |
| #                  | 14                                | 1                | 90     | 1             | 90     | 5.50             | -                         | -      | -             | -      | -                | 90   |                      |
| \$                 | 4                                 | -                | -      | -             | -      | -                | 23                        | 29,815 | 23            | 29,815 | 4.00             | -29,815  | 47,180               |
| January 27, 2009   | 1                                 | -                | -      | -             | -      | -                | 16                        | 27,250 | 16            | 27,250 | 4.00             | -27,250  |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 21                        | 24,515 | 21            | 24,515 | 4.00             | -24,515  | 49,805               |
| January 28, 2009   | 1                                 | -                | -      | -             | -      | -                | 14                        | 24,055 | 14            | 24,055 | 4.00             | -24,055  |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 25                        | 39,195 | 25            | 39,195 | 4.00             | -39,195  | 61,840               |
| January 29, 2009   | 1                                 | -                | -      | -             | -      | -                | 13                        | 23,540 | 13            | 23,540 | 4.00             | -23,540  |                      |
| #                  | 14                                | 2                | 480    | 2             | 480    | 5.50             | -                         | -      | -             | -      | -                | 480  |                      |
| \$                 | 1                                 | -                | -      | -             | -      | -                | 27                        | 37,965 | 27            | 37,965 | 4.00             | -37,965  | 59,895               |
| January 30, 2009   | 3                                 | -                | -      | -             | -      | -                | 12                        | 23,420 | 12            | 23,420 | 4.00             | -23,420  |                      |
| #                  | 14                                | -                | -      | -             | -      | -                | -                         | -      | -             | -      | -                | -  |                      |
| \$                 | 3                                 | 1                | 50     | 1             | 50     | 5.50             | 36                        | 33,090 | 36            | 33,090 | 4.00             | -33,040  |                      |
| January 30, 2009 ~ | 90                                | 1                | 245    | 1             | 245    | 5.50             | -                         | -      | -             | -      | -                | 245  | 54,605               |

\$ : Second LAF # : Special Fixed Rate Repo under LAF ~ Under Forex Swap Facility @ : Net of Repo. '-' No bid was received in the auction.