

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
February 2, 2009	1	-	-	-	-	-	11	28,890	11	28,890	4.00	-28,890	
#	14	-	-	-	-	-	-	-	-	-	-	-	
\$	1	-	-	-	-	-	18	19,130	18	19,130	4.00	-19,130	46,165
February 3, 2009	1	-	-	-	-	-	12	28,390	12	28,390	4.00	-28,390	
#	14	-	-	-	-	-	-	-	-	-	-	-	
\$	1	-	-	-	-	-	23	30,380	23	30,380	4.00	-30,380	56,915
February 4, 2009	1	-	-	-	-	-	14	38,765	14	38,765	4.00	-38,765	
#	14	-	-	-	-	-	-	-	-	-	-	-	
\$	1	-	-	-	-	-	24	28,495	24	28,495	4.00	-28,495	65,405
February 5, 2009	1	-	-	-	-	-	13	37,120	13	37,120	4.00	-37,120	
#	14	1	500	1	500	5.50	-	-	-	-	-	500	
\$	1	2	1,125	2	1,125	5.50	23	32,785	23	32,785	4.00	-31,660	66,425
February 6, 2009	3	-	-	-	-	-	11	14,335	11	14,335	4.00	-14,335	
#	14	-	-	-	-	-	-	-	-	-	-	-	
\$	3	-	-	-	-	-	24	45,895	24	45,895	4.00	-45,895	57,965
February 9, 2009	1	-	-	-	-	-	9	12,040	9	12,040	4.00	-12,040	
#	15	-	-	-	-	-	-	-	-	-	-	-	
\$	1	-	-	-	-	-	22	33,195	22	33,195	4.00	-33,195	42,970
February 10, 2009	1	-	-	-	-	-	9	16,440	9	16,440	4.00	-16,440	
#	14	-	-	-	-	-	-	-	-	-	-	-	
\$	1	-	-	-	-	-	22	29,425	22	29,425	4.00	-29,425	43,600
February 11, 2009	1	-	-	-	-	-	8	15,740	8	15,740	4.00	-15,740	
#	14	-	-	-	-	-	-	-	-	-	-	-	
\$	1	-	-	-	-	-	23	30,105	23	30,105	4.00	-30,105	43,580
February 12, 2009	1	-	-	-	-	-	7	16,305	7	16,305	4.00	-16,305	
#	14	1	200	1	200	5.50	-	-	-	-	-	200	
\$	1	-	-	-	-	-	23	38,105	23	38,105	4.00	-38,105	52,425
February 13, 2009	3	1	150	1	150	5.50	10	23,170	10	23,170	4.00	-23,020	
#	14	1	70	1	70	5.50	-	-	-	-	-	70	
\$	3	1	750	1	750	5.50	36	28,410	36	28,410	4.00	-27,660	48,625
February 16, 2009	1	-	-	-	-	-	12	38,130	12	38,130	4.00	-38,130	
#	14	-	-	-	-	-	-	-	-	-	-	-	
\$	1	-	-	-	-	-	11	10,680	11	10,680	4.00	-10,680	46,755
February 17, 2009	1	-	-	-	-	-	8	11,670	8	11,670	4.00	-11,670	
#	14	-	-	-	-	-	-	-	-	-	-	-	
\$	1	-	-	-	-	-	18	29,255	18	29,255	4.00	-29,255	38,870
February 18, 2009	1	-	-	-	-	-	9	11,215	9	11,215	4.00	-11,215	
#	14	-	-	-	-	-	-	-	-	-	-	-	
\$	1	-	-	-	-	-	23	29,170	23	29,170	4.00	-29,170	38,330
February 19, 2009	5	-	-	-	-	-	2	170	2	170	4.00	-170	
#	14	1	500	1	500	5.50	-	-	-	-	-	500	
\$	5	-	-	-	-	-	17	28,925	17	28,925	4.00	-28,925	
~	90	1	785	1	785	5.50	-	-	-	-	-	785	
\$\$	2	-	-	-	-	-	9	9,020	9	9,020	4.00	-9,020	35,525
February 21, 2009	3	-	-	-	-	-	14	6,855	14	6,855	4.00	-6,855	34,150
February 24, 2009	1	-	-	-	-	-	13	23,775	13	23,775	4.00	-23,775	
#	16	-	-	-	-	-	-	-	-	-	-	-	
\$	1	-	-	-	-	-	39	53,680	39	53,680	4.00	-53,680	75,655
February 25, 2009	1	-	-	-	-	-	15	27,755	15	27,755	4.00	-27,755	
#	15	-	-	-	-	-	-	-	-	-	-	-	
\$	1	-	-	-	-	-	29	39,840	29	39,840	4.00	-39,840	65,795
February 26, 2009	1	-	-	-	-	-	16	29,310	16	29,310	4.00	-29,310	
#	14	-	-	-	-	-	-	-	-	-	-	-	
\$	1	-	-	-	-	-	34	40,055	34	40,055	4.00	-40,055	67,765
February 27, 2009	3	1	1,200	1	1,200	5.50	11	19,935	11	19,935	4.00	-18,735	
#	14	-	-	-	-	-	-	-	-	-	-	-	
\$	3	-	-	-	-	-	42	42,615	42	42,615	4.00	-42,615	59,820

\$: Second LAF
\$\$: Additional LAF

: Special Fixed Rate Repo under LAF.
@ : Net of Repo.

~ Under Forex Swap Facility
'-' No bid was received in the auction.