

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 (+/-)	Outstanding Amount @
		Bids Received		Bids Accepted		Cut-off Rate (%)	Bids Received		Bids Accepted		Cut-off Rate (%)	Absorption (-) of liquidity [(6) – (11)]	
		Number	Amount	Number	Amount		Number	Amount	Number	Amount			
1	2	3	4	5	6	7	8	9	10	11	12	13	14
December 1, 2008	1	1	500	1	500	7.50	12	21,885	12	21,885	6.00	-21,385	
#	14	1	400	1	400	7.50	—	—	—	—	—	400	
\$	1	—	—	—	—	—	24	14,680	24	14,680	6.00	-14,680	30,925
December 2, 2008	1	—	—	—	—	—	13	28,625	13	28,625	6.00	-28,625	
#	14	—	—	—	—	—	—	—	—	—	—	—	
\$	1	—	—	—	—	—	32	24,355	32	24,355	6.00	-24,355	47,840
December 3, 2008	1	—	—	—	—	—	17	28,020	17	28,020	6.00	-28,020	
#	14	2	1,950	2	1,950	7.50	—	—	—	—	—	1,950	
\$	1	—	—	—	—	—	28	28,590	28	28,590	6.00	-28,590	51,470
December 4, 2008	1	—	—	—	—	—	19	27,655	19	27,655	6.00	-27,655	
#	14	1	1,000	1	1,000	7.50	—	—	—	—	—	1,000	
\$	1	—	—	—	—	—	23	24,405	23	24,405	6.00	-24,405	46,920
December 5, 2008	3	—	—	—	—	—	9	13,120	9	13,120	6.00	-13,120	
#	14	2	835	2	835	7.50	—	—	—	—	—	835	
\$	3	—	—	—	—	—	42	31,975	42	31,975	6.00	-31,975	39,120
December 8, 2008	2	—	—	—	—	—	8	1,070	8	1,070	5.00	-1,070	
#	14	—	—	—	—	—	—	—	—	—	—	—	
\$	2	—	—	—	—	—	18	26,330	18	26,330	5.00	-26,330	21,425
December 10, 2008	1	—	—	—	—	—	13	11,970	13	11,970	5.00	-11,970	
#	14	1	600	1	600	6.50	—	—	—	—	—	600	
\$	1	—	—	—	—	—	17	15,400	17	15,400	5.00	-15,400	21,395
December 11, 2008	1	—	—	—	—	—	13	17,835	13	17,835	5.00	-17,835	
#	15	—	—	—	—	—	—	—	—	—	—	—	
\$	1	—	—	—	—	—	11	13,830	11	13,830	5.00	-13,830	25,840
December 12, 2008	3	—	—	—	—	—	3	6,590	3	6,590	5.00	-6,590	
#	14	—	—	—	—	—	—	—	—	—	—	—	
\$	3	—	—	—	—	—	8	17,445	8	17,445	5.00	-17,445	18,210
December 15, 2008	1	—	—	—	—	—	6	16,600	6	16,600	5.00	-16,600	
#	14	1	400	1	400	6.50	—	—	—	—	—	400	
\$	1	3	2,300	3	2,300	6.50	10	19,070	10	19,070	5.00	-16,770	27,545
December 16, 2008	1	—	—	—	—	—	5	3,245	5	3,245	5.00	-3,245	
#	14	1	35	1	35	6.50	—	—	—	—	—	35	
\$	1	4	7,375	4	7,375	6.50	15	28,350	15	28,350	5.00	-20,975	18,360
December 17, 2008	1	2	3,000	2	3,000	6.50	7	6,230	7	6,230	5.00	-3,230	
#	14	3	1,760	3	1,760	6.50	—	—	—	—	—	1,760	
\$	1	4	4,125	4	4,125	6.50	9	12,905	9	12,905	5.00	-8,780	6,340
December 18, 2008	1	2	3,000	2	3,000	6.50	1	70	1	70	5.00	2,930	
#	14	1	250	1	250	6.50	—	—	—	—	—	250	
\$	1	3	2,470	3	2,470	6.50	15	19,430	15	19,430	5.00	-16,960	9,110
December 19, 2008	3	7	6,500	7	6,500	6.50	5	820	5	820	5.00	5,680	
#	14	1	785	1	785	6.50	—	—	—	—	—	785	
\$	3	12	7,890	12	7,890	6.50	22	24,130	22	24,130	5.00	-16,240	5,690
December 22, 2008	1	2	2,050	2	2,050	6.50	3	5,000	3	5,000	5.00	-2,950	
#	14	1	550	1	550	6.50	—	—	—	—	—	550	
\$	1	3	1,820	3	1,820	6.50	1	130	1	130	5.00	1,690	-4,160
December 23, 2008	1	2	2,000	2	2,000	6.50	1	125	1	125	5.00	1,875	
#	14	1	75	1	75	6.50	—	—	—	—	—	75	
\$	1	1	100	1	100	6.50	6	7,460	6	7,460	5.00	-7,360	-10
December 24, 2008	2	—	—	—	—	—	2	325	2	325	5.00	-325	
#	14	2	1,180	2	1,180	6.50	—	—	—	—	—	1,180	
\$	2	—	—	—	—	—	10	15,050	10	15,050	5.00	-15,050	9,300
December 26, 2008	3	—	—	—	—	—	3	505	3	505	5.00	-505	
#	14	—	—	—	—	—	—	—	—	—	—	—	
\$	3	2	3,400	2	3,400	6.50	14	23,600	14	23,600	5.00	-20,200	14,630
December 29, 2008	1	—	—	—	—	—	6	2,265	6	2,265	5.00	-2,265	
#	14	—	—	—	—	—	—	—	—	—	—	—	
\$	1	1	100	1	100	6.50	33	45,085	33	45,085	5.00	-44,985	41,575
December 30, 2008	1	—	—	—	—	—	6	2,115	6	2,115	5.00	-2,115	
#	14	—	—	—	—	—	—	—	—	—	—	—	
\$	1	—	—	—	—	—	23	37,050	23	37,050	5.00	-37,050	33,525
December 31, 2008	1	—	—	—	—	—	5	1,695	5	1,695	5.00	-1,695	
#	14	2	760	2	760	6.50	—	—	—	—	—	760	
\$	1	2	3,000	2	3,000	6.50	30	45,970	30	45,970	5.00	-42,970	40,025

\$: Second LAF

: Special Fixed Rate Repo under LAF

@ : Net of Repo.

'—' No bid was received in the auction.