

ANNUAL REPORT

APPENDIX TABLE V.1 : REPO / REVERSE REPO AUCTIONS UNDER LIQUIDITY ADJUSTMENT FACILITY (Contd...)

(Amount in Rupees crore)

LAF Date *	Repo/ Reverse Repo period (Day (s))	Repo					Reverse Repo					Net injections (+)/ absorption(-) of liquidity [(11) - (6)]	Outstanding Amount @
		Bids Received		Bids Accepted		Cut-off Rate (per cent)	Bids Received		Bids accepted		Cut-off Rate (per cent)		
		Number	Amount	Number	Amount		Number	Amount	Number	Amount			
1	2	3	4	5	6	7	8	9	10	11	12	13	14
10-Feb-04	1	58	38,800	58	38,800	4.50	-	-	-	-	-	-38,800	44,725
11-Feb-04	1	57	37,440	57	37,440	4.50	-	-	-	-	-	-37,440	43,365
12-Feb-04	1	57	37,700	57	37,700	4.50	-	-	-	-	-	-37,700	43,625
13-Feb-04	3	60	36,185	60	36,185	4.50	-	-	-	-	-	-36,185	42,110
16-Feb-04	1	55	33,790	55	33,790	4.50	-	-	-	-	-	-33,790	39,715
17-Feb-04	2	63	41,855	63	41,855	4.50	-	-	-	-	-	-41,855	47,780
19-Feb-04	1	66	41,580	65	41,075	4.50	-	-	-	-	-	-41,075	47,000
20-Feb-04	3	72	46,055	72	46,055	4.50	-	-	-	-	-	-46,055	51,980
23-Feb-04	1	58	37,505	58	37,505	4.50	-	-	-	-	-	-37,505	#
	14	17	7,495	17	7,495	4.50	-	-	-	-	-	-7,495	45,000
24-Feb-04	1	53	39,465	53	39,465	4.50	-	-	-	-	-	-39,465	46,960
25-Feb-04	1	59	41,475	59	41,475	4.50	-	-	-	-	-	-41,475	48,970
26-Feb-04	1	59	44,050	59	44,050	4.50	-	-	-	-	-	-44,050	51,545
27-Feb-04	3	60	40,370	60	40,370	4.50	-	-	-	-	-	-40,370	47,865
1-Mar-04	2	66	46,975	66	46,975	4.50	-	-	-	-	-	-46,975	54,470
3-Mar-04	1	59	46,175	59	46,175	4.50	-	-	-	-	-	-46,175	53,670
4-Mar-04	1	66	47,065	66	47,065	4.50	-	-	-	-	-	-47,065	54,560
5-Mar-04	3	68	46,595	68	46,595	4.50	-	-	-	-	-	-46,595	54,090
8-Mar-04	1	63	48,370	63	48,370	4.50	-	-	-	-	-	-48,370	#
	14	15	7,250	15	7,250	4.50	-	-	-	-	-	-7,250	55,620
9-Mar-04	1	63	50,980	63	50,980	4.50	-	-	-	-	-	-50,980	58,230
10-Mar-04	1	59	50,765	59	50,765	4.50	-	-	-	-	-	-50,765	58,015
11-Mar-04	1	59	49,345	59	49,345	4.50	-	-	-	-	-	-49,345	56,595
12-Mar-04	3	57	47,380	57	47,380	4.50	-	-	-	-	-	-47,380	54,630
15-Mar-04	1	49	51,925	49	51,925	4.50	-	-	-	-	-	-51,925	59,175
16-Mar-04	1	51	55,045	51	55,045	4.50	-	-	-	-	-	-55,045	62,295
17-Mar-04	1	49	48,415	49	48,415	4.50	-	-	-	-	-	-48,415	55,665
18-Mar-04	1	49	42,395	49	42,395	4.50	-	-	-	-	-	-42,395	49,645
19-Mar-04	3	47	39,745	47	39,745	4.50	-	-	-	-	-	-39,745	46,995
22-Mar-04	1	50	42,225	50	42,225	4.50	-	-	-	-	-	-42,225	#
	14	18	7,520	18	7,520	4.50	-	-	-	-	-	-7,520	49,745
23-Mar-04	1	56	53,090	56	53,090	4.50	-	-	-	-	-	-53,090	60,610
24-Mar-04	1	55	55,475	55	55,475	4.50	-	-	-	-	-	-55,475	62,995
25-Mar-04	1	52	51,645	52	51,645	4.50	-	-	-	-	-	-51,645	59,165
26-Mar-04	3	55	53,880	55	53,880	4.50	-	-	-	-	-	-53,880	61,400
29-Mar-04	2	56	45,660	56	45,660	4.50	-	-	-	-	-	-45,660	#
29-Mar-04	7	13	2,475	13	2,475	4.50	-	-	-	-	-	-2,475	55,655
31-Mar-04	1	36	22,780	36	22,780	4.50	-	-	-	-	-	-22,780	#
31-Mar-04	7	10	2,020	10	2,020	4.50	-	-	-	-	-	-2,020	#
31-Mar-04	1	-	-	-	-	-	1	150	1	150	6.00	150	34,645
2004-05													
1-Apr-04	1	51	44,800	51	44,800	4.50	-	-	-	-	-	-44,800	#
1-Apr-04	7	12	2,390	12	2,390	4.50	-	-	-	-	-	-2,390	59,205
2-Apr-04	3	51	44,830	51	44,830	4.50	-	-	-	-	-	-44,830	#
2-Apr-04	6	18	5,925	18	5,925	4.50	-	-	-	-	-	-5,925	65,160
5-Apr-04	7	55	32,350	55	32,350	4.50	-	-	-	-	-	-32,350	#
	14	11	6,150	11	6,150	4.50	-	-	-	-	-	-6,150	48,835
6-Apr-04	7	37	19,455	37	19,455	4.50	-	-	-	-	-	-19,455	68,290
7-Apr-04	6	36	9,075	36	9,075	4.50	-	-	-	-	-	-9,075	75,345
8-Apr-04	7	23	7,380	23	7,380	4.50	-	-	-	-	-	-7,380	74,410
12-Apr-04	7	51	29,800	51	29,800	4.50	-	-	-	-	-	-29,800	71,860
13-Apr-04	7	48	29,310	48	29,310	4.50	-	-	-	-	-	-29,310	72,640
15-Apr-04	7	45	15,580	45	15,580	4.50	-	-	-	-	-	-15,580	80,840
16-Apr-04	7	31	8,595	31	8,595	4.50	-	-	-	-	-	-8,595	89,435
19-Apr-04	4	44	27,065	44	27,065	4.50	-	-	-	-	-	-27,065	#
	14	14	6,335	14	6,335	4.50	-	-	-	-	-	-6,335	86,885
20-Apr-04	7	37	18,275	37	18,275	4.50	-	-	-	-	-	-18,275	75,850
21-Apr-04	7	31	10,215	31	10,215	4.50	-	-	-	-	-	-10,215	86,065
22-Apr-04	7	41	12,580	41	12,580	4.50	-	-	-	-	-	-12,580	83,065
23-Apr-04	7	53	27,950	53	27,950	4.50	-	-	-	-	-	-27,950	75,355
27-Apr-04	6	42	17,825	42	17,825	4.50	-	-	-	-	-	-17,825	74,905
28-Apr-04	7	40	13,135	40	13,135	4.50	-	-	-	-	-	-13,135	77,825
29-Apr-04	7	35	14,775	35	14,775	4.50	-	-	-	-	-	-14,775	80,020
30-Apr-04	7	48	21,005	48	21,005	4.50	-	-	-	-	-	-21,005	73,075
3-May-04	7	48	24,840	48	24,840	4.50	-	-	-	-	-	-24,840	#
	14	10	5,515	10	5,515	4.50	-	-	-	-	-	-5,515	79,270
5-May-04	7	40	16,490	40	16,490	4.50	-	-	-	-	-	-16,490	82,625
6-May-04	7	39	9,915	39	9,915	4.50	-	-	-	-	-	-9,915	77,765
7-May-04	7	39	19,340	39	19,340	4.50	-	-	-	-	-	-19,340	76,100
10-May-04	7	44	21,680	44	21,680	4.50	-	-	-	-	-	-21,680	72,940
11-May-04	7	23	3,915	23	3,915	4.50	-	-	-	-	-	-3,915	76,855
12-May-04	7	39	11,340	39	11,340	4.50	-	-	-	-	-	-11,340	71,705
13-May-04	7	32	10,995	32	10,995	4.50	-	-	-	-	-	-10,995	72,785
14-May-04	7	41	20,050	41	20,050	4.50	-	-	-	-	-	-20,050	73,495
17-May-04	7	44	22,410	44	22,410	4.50	-	-	-	-	-	-22,410	#
	14	10	6,060	10	6,060	4.50	-	-	-	-	-	-6,060	74,770
18-May-04	7	26	5,395	26	5,395	4.50	-	-	-	-	-	-5,395	76,250
19-May-04	7	38	9,385	38	9,385	4.50	-	-	-	-	-	-9,385	74,295
20-May-04	7	32	8,420	32	8,420	4.50	-	-	-	-	-	-8,420	71,720

FINANCIAL MARKETS

APPENDIX TABLE V.1 : REPO / REVERSE REPO AUCTIONS UNDER LIQUIDITY ADJUSTMENT FACILITY (Concl'd.)

(Amount in Rupees crore)

LAF Date*	Repo/Reverse Repo period (Day (s))	Repo					Reverse Repo					Net injections (+)/ absorption(-) of liquidity [(11) - (6)]	Outstanding Amount @
		Bids Received		Bids Accepted		Cut-off Rate (per cent)	Bids Received		Bids Accepted		Cut-off Rate (per cent)		
		Number	Amount	Number	Amount		Number	Amount	Number	Amount			
1	2	3	4	5	6	7	8	9	10	11	12	13	14
21-May-04	7	45	17,645	45	17,645	4.50	-	-	-	-	-	-17,645	69,315
24-May-04	7	49	24,030	49	24,030	4.50	-	-	-	-	-	-24,030	70,935
25-May-04	7	37	13,560	37	13,560	4.50	-	-	-	-	-	-13,560	79,100
26-May-04	7	38	10,195	38	10,195	4.50	-	-	-	-	-	-10,195	79,910
27-May-04	7	32	8,945	32	8,945	4.50	-	-	-	-	-	-8,945	80,435
28-May-04	7	40	10,055	40	10,055	4.50	-	-	-	-	-	-10,055	72,845
31-May-04	7	45	21,205	45	21,205	4.50	-	-	-	-	-	-21,205	#
	14	7	3,555	7	3,555	4.50	-	-	-	-	-	-3,555	67,515
1-Jun-04	7	42	13,000	42	13,000	4.50	-	-	-	-	-	-13,000	66,955
2-Jun-04	7	37	11,420	37	11,420	4.50	-	-	-	-	-	-11,420	68,180
3-Jun-04	7	31	9,815	31	9,815	4.50	-	-	-	-	-	-9,815	69,050
4-Jun-04	7	29	8,450	29	8,450	4.50	1	800	1	800	6.00	-7,650	66,645
7-Jun-04	7	41	16,330	41	16,330	4.50	-	-	-	-	-	-16,330	62,570
8-Jun-04	7	41	11,250	41	11,250	4.50	-	-	-	-	-	-11,250	60,820
9-Jun-04	7	33	9,200	33	9,200	4.50	-	-	-	-	-	-9,200	58,600
10-Jun-04	7	34	8,125	34	8,125	4.50	-	-	-	-	-	-8,125	56,910
11-Jun-04	7	33	8,560	33	8,560	4.50	-	-	-	-	-	-8,560	57,020
14-Jun-04	7	44	17,735	44	17,735	4.50	-	-	-	-	-	-17,735	#
	14	8	4,550	8	4,550	4.50	-	-	-	-	-	-4,550	59,420
15-Jun-04	7	45	13,335	45	13,335	4.50	-	-	-	-	-	-13,335	61,505
16-Jun-04	7	49	9,150	49	9,150	4.50	-	-	-	-	-	-9,150	61,455
17-Jun-04	7	33	7,395	33	7,395	4.50	-	-	-	-	-	-7,395	60,725
18-Jun-04	7	34	9,630	34	9,630	4.50	-	-	-	-	-	-9,630	61,795
21-Jun-04	7	47	16,650	47	16,650	4.50	-	-	-	-	-	-16,650	60,710
22-Jun-04	7	48	13,565	48	13,565	4.50	-	-	-	-	-	-13,565	60,940
23-Jun-04	6	35	9,185	35	9,185	4.50	-	-	-	-	-	-9,185	60,975
24-Jun-04	7	40	8,510	40	8,510	4.50	-	-	-	-	-	-8,510	62,090
25-Jun-04	7	38	8,905	38	8,905	4.50	-	-	-	-	-	-8,905	61,365
28-Jun-04	7	44	20,825	44	20,825	4.50	-	-	-	-	-	-20,825	#
	14	7	3,295	7	3,295	4.50	-	-	-	-	-	-3,295	64,285
29-Jun-04	7	45	20,350	45	20,350	4.50	-	-	-	-	-	-20,350	61,885
1-Jul-04	7	38	12,360	38	12,360	4.50	-	-	-	-	-	-12,360	65,735
2-Jul-04	7	38	10,735	38	10,735	4.50	-	-	-	-	-	-10,735	67,565
5-Jul-04	7	41	20,990	41	20,990	4.50	-	-	-	-	-	-20,990	67,730
6-Jul-04	7	39	15,015	39	15,015	4.50	-	-	-	-	-	-15,015	62,395
7-Jul-04	7	28	4,660	28	4,660	4.50	-	-	-	-	-	-4,660	67,055
8-Jul-04	7	35	9,360	35	9,360	4.50	-	-	-	-	-	-9,360	64,055
9-Jul-04	7	42	11,235	42	11,235	4.50	-	-	-	-	-	-11,235	64,555
12-Jul-04	7	37	17,700	37	17,700	4.50	-	-	-	-	-	-17,700	57,970
12-Jul-04	14	8	2,965	8	2,965	4.50	-	-	-	-	-	-2,965	60,935
13-Jul-04	7	43	12,680	43	12,680	4.50	-	-	-	-	-	-12,680	58,600
14-Jul-04	7	29	4,850	29	4,850	4.50	-	-	-	-	-	-4,850	58,790
15-Jul-04	7	25	9,360	25	9,360	4.50	-	-	-	-	-	-9,360	54,450
16-Jul-04	7	37	11,235	37	11,235	4.50	-	-	-	-	-	-11,235	53,630
19-Jul-04	7	38	15,950	38	15,950	4.50	-	-	-	-	-	-15,950	51,880
20-Jul-04	7	41	12,505	41	12,505	4.50	-	-	-	-	-	-12,505	51,705
21-Jul-04	7	30	5,950	30	5,950	4.50	-	-	-	-	-	-5,950	52,805
22-Jul-04	7	43	7,275	43	7,275	4.50	-	-	-	-	-	-7,275	55,060
23-Jul-04	7	45	13,430	45	13,430	4.50	-	-	-	-	-	-13,430	58,075
26-Jul-04	7	40	16,765	40	16,765	4.50	-	-	-	-	-	-16,765	55,925
26-Jul-04	14	8	2,085	8	2,085	4.50	-	-	-	-	-	-2,085	58,010
27-Jul-04	7	48	15,030	48	15,030	4.50	-	-	-	-	-	-15,030	60,535
28-Jul-04	7	27	5,650	27	5,650	4.50	-	-	-	-	-	-5,650	60,235
29-Jul-04	7	38	6,455	38	6,455	4.50	-	-	-	-	-	-6,455	59,415
30-Jul-04	7	32	7,295	32	7,295	4.50	-	-	-	-	-	-7,295	53,280
02-Aug-04	7	41	17,315	41	17,315	4.50	-	-	-	-	-	-17,315	53,830
03-Aug-04	7	42	14,365	42	14,365	4.50	-	-	-	-	-	-14,365	53,165
04-Aug-04	7	35	8,395	35	8,395	4.50	-	-	-	-	-	-8,395	55,910
05-Aug-04	7	29	5,735	29	5,735	4.50	-	-	-	-	-	-5,735	55,190
06-Aug-04	7	33	7,760	33	7,760	4.50	-	-	-	-	-	-7,760	55,655
09-Aug-04	7	40	16,980	40	16,980	4.50	-	-	-	-	-	-16,980	53,235
09-Aug-04	14	8	2,580	8	2,580	4.50	-	-	-	-	-	-2,580	55,815
10-Aug-04	7	20	6,085	20	6,085	4.50	-	-	-	-	-	-6,085	47,535
11-Aug-04	7	14	2,210	14	2,210	4.50	-	-	-	-	-	-2,210	41,350
12-Aug-04	7	7	1,490	7	1,490	4.50	1	5000	1	5000	6.00	3510	32,105
13-Aug-04	7	11	3,320	11	3,320	4.50	-	-	-	-	-	-3,320	32,665
16-Aug-04	7	15	6,740	15	6,740	4.50	-	-	-	-	-	-6,740	#
16-Aug-04	1	38	17,855	38	17,855	4.50	-	-	-	-	-	-17,855	40,280

* : Working days, on which no bid was received under LAF auction, have been excluded.

@ : Net of reverse repo.

- : No repo/ reverse repo.

: Outstanding amount is shown along with 1-day/7-day/14-day/28-day repo.

Note : 1. The revised LAF scheme was operationalised with effect from March 29, 2004, through (i) 7-day fixed rate repo conducted daily and (ii) overnight fixed rate reverse repo conducted daily on weekdays.

2. Overnight fixed rate repo at 4.50 per cent was reintroduced under LAF effective August 16, 2004.