



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

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संचार विभाग, केंद्रीय कार्यालय, एस.बी.एस.मार्ग, मुंबई-400001

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October 19, 2020

Money Market Operations as on October 16, 2020

(Amount in Rupees Crore, Rate in Per cent)

| MONEY MARKETS [@] | | Volume (One Leg) | Weighted Average Rate | Range |
|----------------------------|--|---------------------|--------------------------|-----------|
| A. | Overnight Segment (I+II+III+IV) | 5,084.81 | 3.28 | 2.00-5.30 |
| | I. Call Money | 746.51 | 3.09 | 2.50-3.80 |
| | II. Triparty Repo | 2,518.30 | 3.18 | 2.00-3.35 |
| | III. Market Repo | 0.00 | - | - |
| | IV. Repo in Corporate Bond | 1,820.00 | 3.49 | 3.35-5.30 |
| B. | Term Segment | | | |
| | I. Notice Money** | 10,206.45 | 3.36 | 1.80-3.85 |
| | II. Term Money ^{@@} | 198.00 | - | 3.10-3.60 |
| | III. Triparty Repo | 2,09,190.70 | 3.05 | 2.80-3.15 |
| | IV. Market Repo | 1,07,889.26 | 3.05 | 0.50-3.25 |
| | V. Repo in Corporate Bond | 0.00 | - | - |

| RBI OPERATIONS [@] | | Auction Date | Tenor (Days) | Maturity Date | Amount | Current Rate/Cut off Rate |
|-----------------------------|--|-----------------|-----------------|------------------|--------------|---------------------------------|
| C. | Liquidity Adjustment Facility (LAF) & Marginal Standing Facility (MSF) | | | | | |
| I | Today's Operations | | | | | |
| | 1. Fixed Rate | | | | | |
| | (i) Repo ^{&&} | | | | | |
| | (ii) Reverse Repo | Fri, 16/10/2020 | 3 | Mon, 19/10/2020 | 5,71,248.00 | 3.35 |
| | 2. Variable Rate^{&} | | | | | |
| | (I) Main Operation | | | | | |
| | (a) Reverse Repo | | | | | |
| | (II) Fine Tuning Operations | | | | | |
| | (a) Repo | | | | | |
| | (b) Reverse Repo | - | - | - | - | - |
| | 3. MSF | Fri, 16/10/2020 | 3 | Mon, 19/10/2020 | 10.00 | 4.25 |
| | 4. Long-Term Repo Operations | - | - | - | - | - |
| | 5. Targeted Long Term Repo Operations | - | - | - | - | - |
| | 6. Targeted Long Term Repo Operations 2.0 | - | - | - | - | - |
| | 7. Net liquidity injected from today's operations [injection (+)/absorption (-)]* | | | | -5,71,238.00 | |
| II | Outstanding Operations | | | | | |
| | 1. Fixed Rate | | | | | |
| | (i) Repo ^{&&} | Fri, 11/09/2020 | 56 | Fri, 06/11/2020 | 1,000.00 | 4.00 |
| | | Mon, 14/09/2020 | 56 | Mon, 09/11/2020 | 0.00 | - |
| | (ii) Reverse Repo | | | | | |
| | 2. Variable Rate^{&} | | | | | |

| | | | | | | |
|-----------|--|-----------------|------|-----------------|--------------|------|
| | (I) Main Operation | | | | | |
| | (a) Reverse Repo | | | | | |
| | (II) Fine Tuning Operations | | | | | |
| | (a) Repo | | | | | |
| | (b) Reverse Repo | | | | | |
| | 3. MSF | | | | | |
| | 4. Long-Term Repo Operations | Mon, 24/02/2020 | 365 | Tue, 23/02/2021 | 15.00 # | 5.15 |
| | | Mon, 17/02/2020 | 1095 | Thu, 16/02/2023 | 499.00 # | 5.15 |
| | | Mon, 02/03/2020 | 1094 | Wed, 01/03/2023 | 253.00 # | 5.15 |
| | | Mon, 09/03/2020 | 1093 | Tue, 07/03/2023 | 484.00 # | 5.15 |
| | | Wed, 18/03/2020 | 1094 | Fri, 17/03/2023 | 294.00 # | 5.15 |
| | 5. Targeted Long Term Repo Operations | Fri, 27/03/2020 | 1092 | Fri, 24/03/2023 | 25,009.00 | 4.40 |
| | | Fri, 03/04/2020 | 1095 | Mon, 03/04/2023 | 25,016.00 | 4.40 |
| | | Thu, 09/04/2020 | 1093 | Fri, 07/04/2023 | 25,016.00 | 4.40 |
| | | Fri, 17/04/2020 | 1091 | Thu, 13/04/2023 | 25,009.00 | 4.40 |
| | 6. Targeted Long Term Repo Operations 2.0 | Thu, 23/04/2020 | 1093 | Fri, 21/04/2023 | 12,850.00 | 4.40 |
| D. | Standing Liquidity Facility (SLF) Availed from RBI[§] | | | | 36,585.91 | |
| E. | Net liquidity injected from outstanding operations [injection (+)/absorption (-)]* | | | | 1,52,030.91 | |
| F. | Net liquidity injected (outstanding including today's operations) [injection (+)/absorption (-)]* | | | | -4,19,207.09 | |

RESERVE POSITION@

| | | | |
|-----------|--|--------------------|-------------|
| G. | Cash Reserves Position of Scheduled Commercial Banks | | |
| | (i) Cash balances with RBI as on | October 16, 2020 | 4,49,669.26 |
| | (ii) Average daily cash reserve requirement for the fortnight ending | October 23, 2020 | 4,32,957.00 |
| H. | Government of India Surplus Cash Balance Reckoned for Auction as on [¥] | October 16, 2020 | 0.00 |
| I. | Net durable liquidity [surplus (+)/deficit (-)] as on | September 25, 2020 | 6,35,563.00 |

@ Based on Reserve Bank of India (RBI) / Clearing Corporation of India Limited (CCIL).

- Not Applicable / No Transaction.

** Relates to uncollateralized transactions of 2 to 14 days tenor.

@@ Relates to uncollateralized transactions of 15 days to one year tenor.

\$ Includes refinance facilities extended by RBI.

& As per the [Press Release No. 2019-2020/1900 dated February 06, 2020](#).

¥ As per the [Press Release No. 2014-2015/1971 dated March 19, 2015](#).

* Net liquidity is calculated as Repo+MSF+SLF-Reverse Repo.

&& As per the [Press Release No. 2020-2021/288 dated September 04, 2020](#).

As per the [Press Release No. 2020-2021/287 dated September 04, 2020](#).

Press Release: 2020-2021/504

Ajit Prasad
Director