



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

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

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December 24, 2019

Money Market Operations as on December 23, 2019

(Amount in Rupees Crore, Rate in Per cent)

MONEY MARKETS [@]		Volume (One Leg)	Weighted Average Rate	Range
A.	Overnight Segment (I+II+III+IV)	2,94,241.62	4.87	0.50-5.30
	I. Call Money	15,878.63	5.11	3.70-5.30
	II. Triparty Repo	2,10,870.00	4.87	4.15-4.92
	III. Market Repo	67,042.99	4.80	0.50-5.05
	IV. Repo in Corporate Bond	450.00	5.05	5.05-5.05
B.	Term Segment			
	I. Notice Money**	188.01	4.95	4.35-5.25
	II. Term Money ^{@@}	598.00	-	5.20-5.55
	III. Triparty Repo	75.00	4.90	4.90-4.90
	IV. Market Repo	0.00	-	-
	V. Repo in Corporate Bond	186.10	6.86	6.70-7.90

RBI OPERATIONS [@]		Auction Date	Tenor (Days)	Maturity Date	Amount Outstanding	Current Rate/Cut off Rate
C.	Liquidity Adjustment Facility (LAF)					
	(i) Repo (Fixed Rate)	Mon, 23/12/2019	1	Tue, 24/12/2019	5,029.00	5.15
	(ii) Repo (Variable Rate)					
	(ii.a) Regular 14-day	Tue, 10/12/2019	14	Tue, 24/12/2019	5,000.00	5.16
		Fri, 13/12/2019	14	Fri, 27/12/2019	2,200.00	5.16
		Tue, 17/12/2019	14	Tue, 31/12/2019	4,000.00	5.16
		Fri, 20/12/2019	14	Fri, 03/01/2020	10,175.00	5.16
	(ii.b) Others	-	-	-	-	-
	(iii) Reverse Repo (Fixed Rate)					
	(iii.a) Reverse Repo (Regular)	Mon, 23/12/2019	1	Tue, 24/12/2019	19,952.00	4.90
	(iii.b) Reverse Repo (Additional) ^{&}	Mon, 23/12/2019	1	Tue, 24/12/2019	7,689.00	4.90
	(iv) Reverse Repo (Variable Rate)	Mon, 23/12/2019	1	Tue, 24/12/2019	2,10,353.00	5.14
	D.	Marginal Standing Facility (MSF)				
(i) MSF (Regular)		Mon, 23/12/2019	1	Tue, 24/12/2019	3,353.00	5.40
(ii) MSF (Additional) ^{&}		Mon, 23/12/2019	1	Tue, 24/12/2019	400.00	5.40
E.	Standing Liquidity Facility (SLF) Availed from RBI[§]				1,615	
F.	Net liquidity injected [injection (+)/absorption (-)] *				-2,06,222	

RESERVE POSITION@

G.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on	December 23, 2019	5,34,714.07
	(ii) Average daily cash reserve requirement for the fortnight ending	January 03, 2020	5,37,344.00
H.	Government of India Surplus Cash Balance Reckoned for Auction as on †	December 23, 2019	21,375.00

@ 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. 2014-2015/1971 dated March 19, 2015](#)

& As per the [Press Release No. 2019-2020/1432 dated December 13, 2019](#)

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

Press Release : 2019-2020/1498

Ajit Prasad
Director