



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

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

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February 24, 2020

Money Market Operations as on February 20, 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)	2,72,462.29	5.00	3.70-5.25
	I. Call Money	19,907.94	5.04	3.70-5.25
	II. Triparty Repo	1,81,381.00	5.01	4.89-5.13
	III. Market Repo	71,073.35	4.96	4.05-5.25
	IV. Repo in Corporate Bond	100.00	5.20	5.20-5.20
B.	Term Segment			
	I. Notice Money**	967.70	5.16	4.20-5.25
	II. Term Money@@	718.05	-	5.15-5.85
	III. Triparty Repo	0.00	-	-
	IV. Market Repo	300.00	5.25	5.25-5.25
	V. Repo in Corporate Bond	150.00	5.25	5.25-5.25

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) Reverse Repo	Thu, 20/02/2020	4	Mon, 24/02/2020	39,983.00	4.90
		2. Variable Rate					
		(i) Repo	-	-	-	-	-
		(ii) Reverse Repo	-	-	-	-	-
		3. MSF	Thu, 20/02/2020	4	Mon, 24/02/2020	4,065.00	5.40
		4. Other Operations^{&}					
		(i) Long-Term Repo Operations	-	-	-	-	-
		5. Net liquidity injected from today's operations [injection (+)/absorption (-)]*				-35,918.00	
	II	Outstanding Operations					
		1. Fixed Rate					
		(i) Reverse Repo	-	-	-	-	-
		2. Variable Rate					
		(i) Regular 14-day Repo	Tue, 11/02/2020	14	Tue, 25/02/2020	0.00	-
		(ii) Reverse Repo	Fri, 24/01/2020	31	Mon, 24/02/2020	12,790.00	5.14
		Mon, 13/01/2020	42	Mon, 24/02/2020	5,500.00	5.14	
		Tue, 28/01/2020	28	Tue, 25/02/2020	23,915.00	5.14	
		Fri, 14/02/2020	14	Fri, 28/02/2020	1,12,429.00	5.14	
		Fri, 03/01/2020	63	Fri, 06/03/2020	25,006.00	5.14	

		Wed, 08/01/2020	63	Wed, 11/03/2020	25,007.00	5.14
		Fri, 10/01/2020	63	Fri, 13/03/2020	15,020.00	5.14
	3. MSF	-	-	-	-	-
	4. Long-Term Repo Operations	Mon, 17/02/2020	1095	Thu, 16/02/2023	25,035.00	5.15
D.	Standing Liquidity Facility (SLF) Availed from RBI[§]				2,463.34	
E.	Net liquidity injected from outstanding operations [injection (+)/absorption (-)]*				-1,92,168.66	
F.	Net liquidity injected (outstanding including today's operations) [injection (+)/absorption (-)]*				-2,28,086.66	

RESERVE POSITION[@]

G.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on	February 20, 2020	5,71,507.90
	(ii) Average daily cash reserve requirement for the fortnight ending	February 28, 2020	5,44,757.00
H.	Government of India Surplus Cash Balance Reckoned for Auction as on*	February 20, 2020	0.00
I.	Net durable liquidity [surplus (+)/deficit (-)] as on	January 31, 2020	2,79,277.00

[@] 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: 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

Press Release : 2019-2020/1977

Ajit Prasad
Director