



भारतीय रिज़र्व बैंक

RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi

Website : www.rbi.org.in

ई-मेल email: helpdoc@rbi.org.in

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

DEPARTMENT OF COMMUNICATION, Central Office, S.B.S.Marg, Mumbai-400001

फोन/Phone: 022-22660502

March 18, 2020

Money Market Operations as on March 17, 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) | 3,08,453.04 | 4.52 | 0.01-5.15 |
| | I. Call Money | 17,725.51 | 4.97 | 3.70-5.15 |
| | II. Triparty Repo | 2,07,212.25 | 4.55 | 3.70-4.82 |
| | III. Market Repo | 83,515.28 | 4.35 | 0.01-4.95 |
| | IV. Repo in Corporate Bond | 0.00 | - | - |
| B. | Term Segment | | | |
| | I. Notice Money** | 89.95 | 5.00 | 4.10-5.15 |
| | II. Term Money@@ | 394.05 | - | 5.25-6.50 |
| | III. Triparty Repo | 0.00 | - | - |
| | IV. Market Repo | 2,200.00 | 5.25 | 5.10-5.40 |
| | 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) Reverse Repo | Tue, 17/03/2020 | 1 | Wed, 18/03/2020 | 2,54,348.00 | 4.90 |
| | 2. Variable Rate [§] | | | | | |
| | (I) Main Operation | | | | | |
| | (a) Reverse Repo | | | | | |
| | (II) Fine Tuning Operations | | | | | |
| | (a) Repo | | | | | |
| | (b) Reverse Repo | - | - | - | - | - |
| | 3. MSF | Tue, 17/03/2020 | 1 | Wed, 18/03/2020 | 0.00 | 5.40 |
| | 4. Long-Term Repo Operations | - | - | - | - | - |
| | 5. Net liquidity injected from today's operations [injection (+)/absorption (-)]* | | | | -2,54,348.00 | |
| II | Outstanding Operations | | | | | |
| | 1. Fixed Rate | | | | | |
| | (i) Reverse Repo | - | - | - | - | - |
| | 2. Variable Rate [§] | | | | | |
| | (I) Main Operation | | | | | |
| | (a) Reverse Repo | Fri, 13/03/2020 | 14 | Fri, 27/03/2020 | 1,10,845.00 | 5.14 |

| | | | | | | |
|-----------|--|-----------------|------|-----------------|--------------|------|
| | (II) Fine Tuning Operations | | | | | |
| | (a) Repo | Fri, 13/03/2020 | 7 | Fri, 20/03/2020 | 0.00 | - |
| | (b) Reverse Repo | - | - | - | - | - |
| | 3. MSF | - | - | - | - | - |
| | 4. Long-Term Repo Operations | Mon, 24/02/2020 | 365 | Tue, 23/02/2021 | 25,021.00 | 5.15 |
| | | Mon, 17/02/2020 | 1095 | Thu, 16/02/2023 | 25,035.00 | 5.15 |
| | | Mon, 02/03/2020 | 1094 | Wed, 01/03/2023 | 25,028.00 | 5.15 |
| | | Mon, 09/03/2020 | 1093 | Tue, 07/03/2023 | 25,021.00 | 5.15 |
| D. | Standing Liquidity Facility (SLF) Availed from RBI⁵ | | | | 1,815.15 | |
| E. | Net liquidity injected from outstanding operations [injection (+)/absorption (-)]* | | | | -8,924.85 | |
| F. | Net liquidity injected (outstanding including today's operations) [injection (+)/absorption (-)]* | | | | -2,63,272.85 | |

RESERVE POSITION@

| | | | |
|-----------|---|-------------------|-------------|
| G. | Cash Reserves Position of Scheduled Commercial Banks | | |
| | (i) Cash balances with RBI as on | March 17, 2020 | 5,54,794.94 |
| | (ii) Average daily cash reserve requirement for the fortnight ending | March 27, 2020 | 5,45,446.00 |
| H. | Government of India Surplus Cash Balance Reckoned for Auction as on* | March 17, 2020 | 0.00 |
| I. | Net durable liquidity [surplus (+)/deficit (-)] as on | February 28, 2020 | 3,03,001.00 |

@ 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 : 2019-2020/2079

Ajit Prasad
Director