



भारतीय रिजर्व बैंक

RESERVE BANK OF INDIA

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October 20, 2020

Money Market Operations as on October 19, 2020

(Amount in Rupees Crore, Rate in Per cent)

MONEY MARKETS@		Volume (One Leg)	Weighted Average Rate	Range
A.	<b>Overnight Segment (I+II+III+IV)</b>	3,19,019.40	3.07	1.00-5.30
	I. Call Money	10,810.87	3.36	1.80-3.80
	II. Triparty Repo	2,06,272.40	3.05	3.00-3.10
	III. Market Repo	1,01,871.13	3.08	1.00-3.20
	IV. Repo in Corporate Bond	65.00	5.30	5.30-5.30
B.	<b>Term Segment</b>			
	I. Notice Money**	288.80	3.27	2.55-3.50
	II. Term Money@@	151.00	-	3.40-3.60
	III. Triparty Repo	80.00	3.30	3.30-3.30
	IV. Market Repo	600.00	2.17	2.00-2.50
	V. Repo in Corporate Bond	0.00	-	-

RBI OPERATIONS@		Auction Date	Tenor (Days)	Maturity Date	Amount	Current Rate/Cut off Rate	
C.	<b>Liquidity Adjustment Facility (LAF) &amp; Marginal Standing Facility (MSF)</b>						
	I	<b>Today's Operations</b>					
		<b>1. Fixed Rate</b>					
		(i) Repo&&					
		(ii) Reverse Repo	Mon, 19/10/2020	1	Tue, 20/10/2020	5,63,075.00	3.35
		<b>2. Variable Rate&amp;</b>					
		(I) Main Operation					
		(a) Reverse Repo					
		(II) Fine Tuning Operations					
		(a) Repo					
		(b) Reverse Repo	-	-	-	-	-
		<b>3. MSF</b>	Mon, 19/10/2020	1	Tue, 20/10/2020	3.00	4.25
		<b>4. Long-Term Repo Operations</b>	-	-	-	-	-
		<b>5. Targeted Long Term Repo Operations</b>	-	-	-	-	-
		<b>6. Targeted Long Term Repo Operations 2.0</b>	-	-	-	-	-
		<b>7. Net liquidity injected from today's operations [injection (+)/absorption (-)]*</b>				-5,63,072.00	
	II	<b>Outstanding Operations</b>					
	<b>1. Fixed Rate</b>						
	(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						
	<b>2. Variable Rate&amp;</b>						

	<b>(I) Main Operation</b>					
	(a) Reverse Repo					
	<b>(II) Fine Tuning Operations</b>					
	(a) Repo					
	(b) Reverse Repo					
	<b>3. MSF</b>					
	<b>4. Long-Term Repo Operations</b>	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
	<b>5. Targeted Long Term Repo Operations</b>	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
	<b>6. Targeted Long Term Repo Operations 2.0</b>	Thu, 23/04/2020	1093	Fri, 21/04/2023	12,850.00	4.40
<b>D.</b>	<b>Standing Liquidity Facility (SLF) Availed from RBI<sup>§</sup></b>				36,597.91	
<b>E.</b>	<b>Net liquidity injected from outstanding operations [injection (+)/absorption (-)]*</b>				1,52,042.91	
<b>F.</b>	<b>Net liquidity injected (outstanding including today's operations) [injection (+)/absorption (-)]*</b>				-4,11,029.09	

**RESERVE POSITION@**

<b>G.</b>	<b>Cash Reserves Position of Scheduled Commercial Banks</b>		
	(i) Cash balances with RBI as on	October 19, 2020	4,28,709.95
	(ii) Average daily cash reserve requirement for the fortnight ending	October 23, 2020	4,32,957.00
<b>H.</b>	Government of India Surplus Cash Balance Reckoned for Auction as on <sup>¥</sup>	October 19, 2020	0.00
<b>I.</b>	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: 2020-2021/510**

**Ajit Prasad**  
Director