



भारतीय रिजर्व बैंक
RESERVE BANK OF INDIA

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October 27, 2020

Money Market Operations as on October 26, 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) | 2,98,893.26 | 3.06 | 1.80-5.30 |
| | I. Call Money | 6,377.13 | 3.21 | 1.80-3.50 |
| | II. Triparty Repo | 1,90,476.20 | 3.04 | 2.51-3.15 |
| | III. Market Repo | 1,00,824.93 | 3.08 | 1.99-3.25 |
| | IV. Repo in Corporate Bond | 1,215.00 | 3.33 | 3.20-5.30 |
| B. | Term Segment | | | |
| | I. Notice Money** | 215.10 | 3.13 | 2.55-3.40 |
| | II. Term Money@@ | 248.00 | - | 3.05-3.60 |
| | III. Triparty Repo | 500.00 | 3.15 | 3.15-3.15 |
| | IV. Market Repo | 0.00 | - | - |
| | V. Repo in Corporate Bond | 1,000.00 | 3.45 | 3.45-3.45 |

| 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 | Mon, 26/10/2020 | 1 | Tue, 27/10/2020 | 5,61,933.00 | 3.35 |
| | | 2. Variable Rate& | | | | | |
| | | (I) Main Operation | | | | | |
| | | (a) Reverse Repo | | | | | |
| | | (II) Fine Tuning Operations | | | | | |
| | | (a) Repo | | | | | |
| | | (b) Reverse Repo | - | - | - | - | - |
| | | 3. MSF | Mon, 26/10/2020 | 1 | Tue, 27/10/2020 | 0.00 | 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 (-)]* | | | | -5,61,933.00 | |
| | 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[§] | | | | 36,533.80 | |
| E. | Net liquidity injected from outstanding operations [injection (+)/absorption (-)]* | | | | 1,51,978.80 | |
| F. | Net liquidity injected (outstanding including today's operations) [injection (+)/absorption (-)]* | | | | -4,09,954.20 | |

RESERVE POSITION[@]

| | | | |
|-----------|--|-------------------|-------------|
| G. | Cash Reserves Position of Scheduled Commercial Banks | | |
| | (i) Cash balances with RBI as on | October 26, 2020 | 4,33,473.04 |
| | (ii) Average daily cash reserve requirement for the fortnight ending | November 06, 2020 | 4,33,352.00 |
| H. | Government of India Surplus Cash Balance Reckoned for Auction as on [*] | October 26, 2020 | 0.00 |
| I. | Net durable liquidity [surplus (+)/deficit (-)] as on | October 09, 2020 | 6,85,910.00 |

[@] 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: 2020-2021/543

Ajit Prasad
Director