



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi
Website : www.rbi.org.in
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संचार विभाग, केंद्रीय कार्यालय, एस.बी.एस.मार्ग, मुंबई-400001

DEPARTMENT OF COMMUNICATION, Central Office, S.B.S.Marg, Mumbai-400001
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September 27, 2019

Money Market Operations as on September 26, 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) | 2,05,359.42 | 5.20 | 3.00-5.45 |
| | I. Call Money | 18,968.39 | 5.34 | 4.10-5.45 |
| | II. Triparty Repo | 1,38,633.00 | 5.18 | 5.00-5.35 |
| | III. Market Repo | 47,758.03 | 5.21 | 3.00-5.40 |
| | IV. Repo in Corporate Bond | 0.00 | - | - |
| B. | Term Segment | | | |
| | I. Notice Money** | 423.18 | 5.42 | 4.65-5.60 |
| | II. Term Money@@ | 506.35 | - | 5.20-6.50 |
| | III. Triparty Repo | 0.00 | - | - |
| | IV. Market Repo | 500.00 | 5.67 | 4.75-5.90 |
| | V. Repo in Corporate Bond | 60.00 | 7.90 | 7.90-7.90 |

| RBI OPERATIONS [@] | | Auction Date | Tenor (Days) | Maturity Date | Amount Outstanding | Current Rate/Cut off Rate |
|-----------------------------|---|-----------------|-----------------|------------------|-----------------------|---------------------------------|
| C. | Liquidity Adjustment Facility (LAF) | | | | | |
| | (i) Repo (Fixed Rate) | Thu, 26/09/2019 | 1 | Fri, 27/09/2019 | 3,832.00 | 5.40 |
| | (ii) Repo (Variable Rate) | | | | | |
| | (ii.a) Regular 14-day | Fri, 13/09/2019 | 14 | Fri, 27/09/2019 | 7,200.00 | 5.41 |
| | | Tue, 17/09/2019 | 14 | Tue, 01/10/2019 | 9,450.00 | 5.41 |
| | | Fri, 20/09/2019 | 14 | Fri, 04/10/2019 | 15,530.00 | 5.41 |
| | | Tue, 24/09/2019 | 13 | Mon, 07/10/2019 | 16,500.00 | 5.41 |
| | (ii.b) Others | - | - | - | - | - |
| | (iii) Reverse Repo (Fixed Rate) | Thu, 26/09/2019 | 1 | Fri, 27/09/2019 | 34,040.00 | 5.15 |
| | (iv) Reverse Repo (Variable Rate) | Thu, 26/09/2019 | 1 | Fri, 27/09/2019 | 1,63,281.00 | 5.39 |
| D. | Marginal Standing Facility (MSF) | Thu, 26/09/2019 | 1 | Fri, 27/09/2019 | 560.00 | 5.65 |
| E. | Standing Liquidity Facility (SLF) Availed from RBI[§] | | | | 1,977.00 | |
| F. | Net liquidity injected [injection (+)/absorption (-)] * | | | | -1,42,272.00 | |

RESERVE POSITION@

| G. | Cash Reserves Position of Scheduled Commercial Banks | | |
|-----------|--|--------------------|-------------|
| | (i) Cash balances with RBI as on# | September 26, 2019 | 5,37,512.79 |
| | (ii) Average daily cash reserve requirement for the fortnight ending | September 27, 2019 | 5,24,510.00 |
| H. | Government of India Surplus Cash Balance Reckoned for Auction as on ¥ | September 26, 2019 | 48,680.00 |

@ 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

The figure for the cash balances with RBI on Sunday is same as that of the previous day (Saturday).

\$ Includes refinance facilities extended by RBI

¥ 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 : 2019-2020/799

Ajit Prasad
Director