



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

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December 21, 2020

Money Market Operations as on December 18, 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) | 1,732.60 | 2.43 | 0.50-5.50 |
| | I. Call Money | 823.60 | 2.83 | 2.50-3.40 |
| | II. Triparty Repo | 769.00 | 1.47 | 0.50-2.25 |
| | III. Market Repo | 0.00 | - | - |
| | IV. Repo in Corporate Bond | 140.00 | 5.34 | 5.30-5.50 |
| B. | Term Segment | | | |
| | I. Notice Money** | 10,554.10 | 3.23 | 1.90-3.45 |
| | II. Term Money@@ | 483.00 | - | 3.25-3.60 |
| | III. Triparty Repo | 232,765.20 | 3.23 | 3.00-3.26 |
| | IV. Market Repo | 81,040.37 | 3.22 | 1.00-3.35 |
| | 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) Repo | | | | | |
| | (ii) Reverse Repo | Fri, 18/12/2020 | 3 | Mon, 21/12/2020 | 570,190.00 | 3.35 |
| | 2. Variable Rate& | | | | | |
| | (I) Main Operation | | | | | |
| | (a) Reverse Repo | | | | | |
| | (II) Fine Tuning Operations | | | | | |
| | (a) Repo | | | | | |
| | (b) Reverse Repo | - | - | - | - | - |
| | 3. MSF | Fri, 18/12/2020 | 3 | Mon, 21/12/2020 | 1.00 | 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 (-)]* | | | | -570,189.00 | |

| Outstanding Operations | | | | | | |
|------------------------|---|-----------------|------|-----------------|-------------|------|
| II | | | | | | |
| | 1. Fixed Rate | | | | | |
| | (i) Repo | | | | | |
| | (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 | 12,236.00 | 4.40 |
| | | Fri, 03/04/2020 | 1095 | Mon, 03/04/2023 | 16,925.00 | 4.40 |
| | | Thu, 09/04/2020 | 1093 | Fri, 07/04/2023 | 18,042.00 | 4.40 |
| | | Fri, 17/04/2020 | 1091 | Thu, 13/04/2023 | 20,399.00 | 4.40 |
| | 6. Targeted Long Term Repo Operations 2.0[^] | Thu, 23/04/2020 | 1093 | Fri, 21/04/2023 | 7,950.00 | 4.40 |
| D. | Standing Liquidity Facility (SLF) Availed from RBI[§] | | | | 34,759.53 | |
| E. | Net liquidity injected from outstanding operations [injection (+)/absorption (-)][*] | | | | 111,856.53 | |
| F. | Net liquidity injected (outstanding including today's operations) [injection (+)/absorption (-)][*] | | | | -458,332.47 | |

RESERVE POSITION[@]

| | | | |
|-----------|--|-------------------|------------|
| G. | Cash Reserves Position of Scheduled Commercial Banks | | |
| | (i) Cash balances with RBI as on | December 18, 2020 | 488,262.43 |
| | (ii) Average daily cash reserve requirement for the fortnight ending | December 18, 2020 | 440,310.00 |
| H. | Government of India Surplus Cash Balance Reckoned for Auction as on [¥] | December 18, 2020 | 0.00 |
| I. | Net durable liquidity [surplus (+)/deficit (-)] as on | December 04, 2020 | 822,344.00 |

[@] 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](#).

^{*} Net liquidity is calculated as Repo+MSF+SLF-Reverse Repo.

[#] As per the [Press Release No. 2020-2021/287 dated September 04, 2020](#).

[^] As per the [Press Release No. 2020-2021/605 dated November 06, 2020](#).

[¥] As per the [Press Release No. 2014-2015/1971 dated March 19, 2015](#).

Press Release: 2020-2021/807

Ajit Prasad
Director