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Department of Communication, Central Office, Shahid Bhagat Singh Marg, Fort, Mumbai - 400 001 फोन/Phone: 022 - 2266 0502

August 05, 2024

Money Market Operations as on August 02, 2024

IEY MARKETS [®]		V.	olume				
			ne Leg)		Weighted Average Rate	Ran	ge
Overnight Segment (I+II+III+IV)			4,636	6.10	6.2	25 5	5.00-6.60
I. Call Money			1,194	4.11	6.	11 5	5.50-6.30
II. Triparty Repo			2,699	9.00	6.2	22 5	5.00-6.55
III. Market Repo		4.99		6.5	50 6	6.50-6.50	
IV. Repo in Corporate Bond			738	8.00	6.5	55 6	6.55-6.60
Term Segment							
I. Notice Money** II. Term Money ^{@@}		10,143.68 271.00		6.4	19 t	5.10-6.55	
				1.00		- 6	6.60-7.00
III. Triparty Repo		327,948.30		6.2	21 5	5.00-6.40	
IV. Market Repo V. Repo in Corporate Bond		150,461.99		6.3	39 4	4.00-6.85	
		0.00				-	-
OPERATIONS [®]	Auction		Tenor		Maturity	Amount	Current
	Date		(Days)		Date		Rate/Cut
							off Rate
Liquidity Adjustment Facility (LAF), Margin				stand	ing Deposit Fa	cility (SDF)	
	Today's O	peratio	ns				•
(I) Main Operation							
(a) Repo							
			,			6.49	
3. MSF*	•						6.75
							6.75
			3				6.75
4. SDF ^{∆#}	•		1				6.25
							6.25
	Fri, 02-08	8-2024	3	Мо	n, 05-08-2024	50,898.00	6.25
						-246.000.00	
operations [injection (+)/absorption (/)]*	Out at an allow	0					
4. Fixed Data	Outstanding	j Opera	tions				1
	E# 00.0	7 0004		-		00.400.00	0.15
	Fri, 26-0	17-2024	14	ŀ	-11, 09-08-2024	23,420.00	6.49
()							
	III. Market Repo IV. Repo in Corporate Bond Term Segment I. Notice Money** II. Term Money®® III. Triparty Repo IV. Market Repo V. Repo in Corporate Bond OPERATIONS® Liquidity Adjustment Facility (LAF), Margir 1. Fixed Rate 2. Variable Rate [®] (I) Main Operation	III. Market Repo IV. Repo in Corporate Bond Term Segment I. Notice Money** II. Term Money®® III. Triparty Repo IV. Market Repo V. Repo in Corporate Bond DPERATIONS® Auction Date Liquidity Adjustment Facility (LAF), Marginal Standing Fa Today's C 1. Fixed Rate 2. Variable Rate [®] (I) Main Operation (a) Repo (b) Reverse Repo (c) Reverse Repo (d) Repo (e) Reverse Repo (fri, 02-0) 5. Net liquidity injected from today's operations [injection (+)/absorption (/)]* 0utstanding 1. Fixed Rate 2. Variable Rate [®] (I) Main Operations (a) Repo (b) Reverse Repo Fri, 02-0 Fri, 02-0 Fri, 02-0 Fri, 02-0 5. Net liquidity injected from today's operations [injection (+)/absorption (/)]* Outstanding 1. Fixed Rate 2. Variable Rate [®] (I) Main Operation (a) Repo	III. Market Repo IV. Repo in Corporate Bond IV. Repo in Corporate Bond Image: Corporate Bond I. Notice Money** Image: Corporate Bond II. Term Money®® Image: Corporate Bond V. Market Repo Image: Corporate Bond V. Repo in Corporate Bond Image: Corporate Bond OPERATIONS® Auction Date Liquidity Adjustment Facility (LAF), Marginal Standing Facility (Notacity Corporation Date 1. Fixed Rate Image: Corporate Repo 2. Variable Rate ^{&} Image: Corporation Corporation Repo (I) Main Operation Image: Corporate Repo (I) Fine Tuning Operations Image: Corporate Repo (II) Fine Tuning Operations Image: Corporate Repo (I) Reverse Repo Fri, 02-08-2024 SDFA# Fri, 02-08-2024 Fri, 02-08-2024 Fri, 02-08-2024 SDFA# Fri, 02-08-2024 Fri, 02-08-2024 Fri, 02-08-2024 SDFA# Fri, 02-08-2024 Fri, 02-08-2024 Fri, 02-08-2024 SDFA# Fri, 02-08-2024 Soft Fri, 02-08-2024 Soft Fri, 02-08-2024 Soft Fri, 02-08-2024 <td>III. Market Repo 73 IV. Repo in Corporate Bond 73 Term Segment 10,143 I. Notice Money** 10,143 II. Triparty Repo 327,944 IV. Market Repo 150,46 V. Repo in Corporate Bond 70 DPERATIONS® Auction Date Tenor (Days) Liquidity Adjustment Facility (LAF), Marginal Standing Facility (MSF) & S Today's Operations 1. Fixed Rate 70 70 2. Variable Rate⁸ 70 70 (I) Main Operation 70 70 (a) Repo 70 70 (b) Reverse Repo 71 71 (a) Repo 71 71 (b) Reverse Repo 71 71 (c) Repo 71 71 (c) Reverse Repo 71 71 (a) Repo 71 71 (b) Reverse Repo 71 71 (c) Repo 71 71 (c) Repo 71 71 (c) Repo 71 71 <td>III. Market Repo 4.99 IV. Repo in Corporate Bond 738.00 Term Segment 10,143.68 II. Term Money®® 2271.00 III. Triparty Repo 327,948.30 IV. Market Repo 150,461.99 V. Repo in Corporate Bond 0.00 OPERATIONS® Auction Date (Days) Liquidity Adjustment Facility (LAF), Marginal Standing Facility (MSF) & Stand Today's Operations 1 1. Fixed Rate (I) Main Operation (a) Repo (I) (b) Reverse Repo Fri, 02-08-2024 7 (b) Reverse Repo Fri, 02-08-2024 7 (b) Reverse Repo Fri, 02-08-2024 7 (c) Repo (I) SamSF# Fri, 02-08-2024 1 SamSF# Fri, 02</td><td>III. Market Repo 4.99 6.5 IV. Repo in Corporate Bond 738.00 6.5 Term Segment 10,143.68 6.4 I. Notice Money** 10,143.68 6.4 II. Trim Money** 10,143.68 6.4 II. Tripaty Repo 327,948.30 6.2 IV. Market Repo 150,461.99 6.3 V. Repo in Corporate Bond 0.00 0.00 DPERATIONS* Auction Tenor Maturity Date (Days) Maturity Date 0.00 OPERATIONS* Auction Tenor Maturity Date Date 0.00 OPERATIONS* Auction Tenor Maturity Date 0.00 0.</td><td>III. Market Repo 4.99 6.50 6 IV. Repo in Corporate Bond 738.00 6.55 6 Term Segment 10.143.68 6.49 5 I. Notice Money** 10.143.68 6.49 5 II. Triparty Repo 327.948.30 6.21 5 IV. Market Repo 150.461.99 6.39 4 V. Repo in Corporate Bond 0.00 - 0 OPERATIONS® Auction Date Maturity Date Amount OPERATIONS® Auction Date 0.00 - I. Fixed Rate 2 2 2 3 (0) Main Operation 1 1 4 4 (1) Fine Tuning Operations 1 1 59,860.00 3 (1) Repo Fri, 02-08-2024 7 Fri, 09-08-2024 59,860.00 3. MSF Fri, 02-08-2024 1 Sat, 03-08-2024 1.00 (1) Pine Tuning Operations 1 1 59,860.00 1.00 -246,000.00 (1) Repo Fri, 0</td></td>	III. Market Repo 73 IV. Repo in Corporate Bond 73 Term Segment 10,143 I. Notice Money** 10,143 II. Triparty Repo 327,944 IV. Market Repo 150,46 V. Repo in Corporate Bond 70 DPERATIONS® Auction Date Tenor (Days) Liquidity Adjustment Facility (LAF), Marginal Standing Facility (MSF) & S Today's Operations 1. Fixed Rate 70 70 2. Variable Rate ⁸ 70 70 (I) Main Operation 70 70 (a) Repo 70 70 (b) Reverse Repo 71 71 (a) Repo 71 71 (b) Reverse Repo 71 71 (c) Repo 71 71 (c) Reverse Repo 71 71 (a) Repo 71 71 (b) Reverse Repo 71 71 (c) Repo 71 71 (c) Repo 71 71 (c) Repo 71 71 <td>III. Market Repo 4.99 IV. Repo in Corporate Bond 738.00 Term Segment 10,143.68 II. Term Money®® 2271.00 III. Triparty Repo 327,948.30 IV. Market Repo 150,461.99 V. Repo in Corporate Bond 0.00 OPERATIONS® Auction Date (Days) Liquidity Adjustment Facility (LAF), Marginal Standing Facility (MSF) & Stand Today's Operations 1 1. Fixed Rate (I) Main Operation (a) Repo (I) (b) Reverse Repo Fri, 02-08-2024 7 (b) Reverse Repo Fri, 02-08-2024 7 (b) Reverse Repo Fri, 02-08-2024 7 (c) Repo (I) SamSF# Fri, 02-08-2024 1 SamSF# Fri, 02</td> <td>III. Market Repo 4.99 6.5 IV. Repo in Corporate Bond 738.00 6.5 Term Segment 10,143.68 6.4 I. Notice Money** 10,143.68 6.4 II. Trim Money** 10,143.68 6.4 II. Tripaty Repo 327,948.30 6.2 IV. Market Repo 150,461.99 6.3 V. Repo in Corporate Bond 0.00 0.00 DPERATIONS* Auction Tenor Maturity Date (Days) Maturity Date 0.00 OPERATIONS* Auction Tenor Maturity Date Date 0.00 OPERATIONS* Auction Tenor Maturity Date 0.00 0.</td> <td>III. Market Repo 4.99 6.50 6 IV. Repo in Corporate Bond 738.00 6.55 6 Term Segment 10.143.68 6.49 5 I. Notice Money** 10.143.68 6.49 5 II. Triparty Repo 327.948.30 6.21 5 IV. Market Repo 150.461.99 6.39 4 V. Repo in Corporate Bond 0.00 - 0 OPERATIONS® Auction Date Maturity Date Amount OPERATIONS® Auction Date 0.00 - I. Fixed Rate 2 2 2 3 (0) Main Operation 1 1 4 4 (1) Fine Tuning Operations 1 1 59,860.00 3 (1) Repo Fri, 02-08-2024 7 Fri, 09-08-2024 59,860.00 3. MSF Fri, 02-08-2024 1 Sat, 03-08-2024 1.00 (1) Pine Tuning Operations 1 1 59,860.00 1.00 -246,000.00 (1) Repo Fri, 0</td>	III. Market Repo 4.99 IV. Repo in Corporate Bond 738.00 Term Segment 10,143.68 II. Term Money®® 2271.00 III. Triparty Repo 327,948.30 IV. Market Repo 150,461.99 V. Repo in Corporate Bond 0.00 OPERATIONS® Auction Date (Days) Liquidity Adjustment Facility (LAF), Marginal Standing Facility (MSF) & Stand Today's Operations 1 1. Fixed Rate (I) Main Operation (a) Repo (I) (b) Reverse Repo Fri, 02-08-2024 7 (b) Reverse Repo Fri, 02-08-2024 7 (b) Reverse Repo Fri, 02-08-2024 7 (c) Repo (I) SamSF# Fri, 02-08-2024 1 SamSF# Fri, 02	III. Market Repo 4.99 6.5 IV. Repo in Corporate Bond 738.00 6.5 Term Segment 10,143.68 6.4 I. Notice Money** 10,143.68 6.4 II. Trim Money** 10,143.68 6.4 II. Tripaty Repo 327,948.30 6.2 IV. Market Repo 150,461.99 6.3 V. Repo in Corporate Bond 0.00 0.00 DPERATIONS* Auction Tenor Maturity Date (Days) Maturity Date 0.00 OPERATIONS* Auction Tenor Maturity Date Date 0.00 OPERATIONS* Auction Tenor Maturity Date 0.00 0.	III. Market Repo 4.99 6.50 6 IV. Repo in Corporate Bond 738.00 6.55 6 Term Segment 10.143.68 6.49 5 I. Notice Money** 10.143.68 6.49 5 II. Triparty Repo 327.948.30 6.21 5 IV. Market Repo 150.461.99 6.39 4 V. Repo in Corporate Bond 0.00 - 0 OPERATIONS® Auction Date Maturity Date Amount OPERATIONS® Auction Date 0.00 - I. Fixed Rate 2 2 2 3 (0) Main Operation 1 1 4 4 (1) Fine Tuning Operations 1 1 59,860.00 3 (1) Repo Fri, 02-08-2024 7 Fri, 09-08-2024 59,860.00 3. MSF Fri, 02-08-2024 1 Sat, 03-08-2024 1.00 (1) Pine Tuning Operations 1 1 59,860.00 1.00 -246,000.00 (1) Repo Fri, 0

	4. SDF ^{∆#}						
	5. On Tap Targeted Long Term Repo	Mon, 30-08-2021	1095	Thu, 29-08-2024		50.00 4	
	Operations [€]	Mon, 13-09-2021	1095	Thu, 12-09-2024		200.00	4.00
		Mon, 27-09-2021	1095	Thu, 26-09-2024	(600.00	4.00
		Mon, 04-10-2021	1095	Thu, 03-10-2024		350.00	4.00
		Mon, 15-11-2021	1095	Thu, 14-11-2024		250.00	4.00
		Mon, 27-12-2021	1095	Thu, 26-12-2024	2,	275.00	4.00
	6. Special Long/Term Repo Operations	Tue, 17-08-2021	1095	Fri, 16-08-2024	250.00		4.00
	(SLTRO) for Small Finance Banks	Wed, 15-09-2021	1094	Fri, 13-09-2024		150.00	4.00
	(SFBs) [£]	Mon, 15-11-2021	1095	Thu, 14-11-2024		105.00	4.00
		Mon, 22-11-2021	1095	Thu, 21-11-2024		100.00	4.00
		Mon, 29-11-2021	1095	Thu, 28-11-2024		305.00	4.00
		Mon, 13-12-2021	1095	Thu, 12-12-2024		150.00	4.00
		Mon, 20-12-2021	1095	Thu, 19-12-2024		100.00	4.00
		Mon, 27-12-2021	1095	Thu, 26-12-2024		255.00	4.00
D.	Standing Liquidity Facility (SLF) Availed from RBI ^{\$}				8,593.32		
Ε.	Net liquidity injected from outstanding operations [injection				0,000,00		
	(+)/absorption (/)]*				-9,686.68		
F.	Net liquidity injected (outstanding including today's				-255,686.68		
	operations) [injection (+)/absorption (/)]*						
F	RESERVE POSITION [®]						
G.	Cash Reserves Position of Scheduled Co	ommercial Banks					
	(i) Cash balances with RBI as on			August 02, 2	2024	991,614.90	
	(ii) Average daily cash reserve requirement	August 09, 2	2024	981,145.00			
Н.	Government of India Surplus Cash Balance	August 02, 2	2024	0.00			

@ Based on Reserve Bank of India (RBI) / Clearing Corporation of India Limited (CCIL).

Ι.

Not Applicable / No Transaction.
 ** Relates to uncollateralized transactions of 2 to 14 days tenor.

Net durable liquidity [surplus (+)/deficit (/)] as on

@ @ 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. Δ As per the Press Release No. 2022/2023/41 dated April 08, 2022.

A sper the <u>Press Release No. 2020/2021/102 dated April 00, 2022</u>.
* Net liquidity is calculated as Repo+MSF+SLF/Reverse Repo/SDF.
€ As per the <u>Press Release No. 2020/2021/520 dated October 21, 2020, Press Release No. 2020/2021/763 dated December 11, 2020, Press Release No. 2020/2021/1057 dated February 05, 2021 and Press Release No. 2021/2022/695 dated August 13, 2021.
¥ As per the <u>Press Release No. 2014/2015/1971 dated March 19, 2015</u>.
</u>

£ As per the Press Release No. 2021/2022/181 dated May 07, 2021 and Press Release No. 2021/2022/1023 dated October 11, 2021. # As per the Press Release No. 2023/2024/1548 dated December 27, 2023.

Press Release: 2024-2025/830

Ajit Prasad Deputy General Manager (Communications)

July 12, 2024

403,058.00