



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi

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संचार विभाग, केंद्रीय कार्यालय, एस.बी.एस.मार्ग, मुंबई-400001

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December 05, 2017

Money Market Operations as on December 04, 2017

(Amount in Rupees billion, Rate in Per cent)

MONEY MARKETS[@]		Volume (One Leg)	Weighted Average Rate	Range
A.	Overnight Segment (I+II+III+IV)	2,032.46	5.75	5.00-6.05
	I. Call Money	125.70	5.83	5.05-6.05
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,450.57	5.72	5.00-5.88
	III. Market Repo	456.18	5.84	5.00-6.00
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	1.47	5.55	5.20-6.00
	II. Term Money^{@@}	6.60	-	6.05-6.52
	III. CBLO	0.00	-	-
	IV. Market Repo	2.90	5.53	5.50-5.60
	V. Repo in Corporate Bond	0.94	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					
	(i) Repo (Fixed Rate)	04/12/2017	1	05/12/2017	30.21	6.00
	(ii) Repo (Variable Rate)	21/11/2017	14	05/12/2017	123.00	6.01
		24/11/2017	14	08/12/2017	98.45	6.01
		28/11/2017	14	12/12/2017	33.10	6.01
		30/11/2017	15	15/12/2017	11.75	6.01
	(iii) Reverse Repo (Fixed Rate)	04/12/2017	1	05/12/2017	401.59	5.75
	(iv) Reverse Repo (Variable Rate)	09/11/2017	28	07/12/2017	0.00	-
		10/11/2017	28	08/12/2017	0.00	-
		15/11/2017	28	13/12/2017	0.00	-
		17/11/2017	28	15/12/2017	2.00	5.98
		22/11/2017	14	06/12/2017	17.00	5.99
		23/11/2017	14	07/12/2017	38.00	5.99
		24/11/2017	28	22/12/2017	0.00	-
		24/11/2017	14	08/12/2017	31.00	5.99
		28/11/2017	7	05/12/2017	100.04	5.99
		29/11/2017	28	27/12/2017	0.00	-
		29/11/2017	14	13/12/2017	75.04	5.99
		29/11/2017	7	06/12/2017	98.36	5.99
		30/11/2017	28	28/12/2017	0.00	-
		30/11/2017	14	14/12/2017	107.05	5.99
		30/11/2017	7	07/12/2017	293.24	5.99
		04/12/2017	28	01/01/2018	1.00	5.99
		04/12/2017	14	18/12/2017	69.00	5.99
		04/12/2017	7	11/12/2017	305.35	5.99
D.	Marginal Standing Facility	04/12/2017	1	05/12/2017	0.02	6.25
E.	Standing Liquidity Facility Availed from RBI⁵				17.89	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	November 29, 2017	4,449.40
		November 30, 2017	4,709.41
	(ii) Average daily cash reserve requirement for the fortnight ending	December 08, 2017	4,463.87
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	December 04, 2017	135.63

- @ Based on Reserve Bank of India (RBI) / Clearing Corporation of India Limited (CCIL) / Fixed Income Money Market and Derivatives Association of India (FIMMDA) Data.
- 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

Press Release: 2017-2018/1518

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