



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi

Website : www.rbi.org.in

ई-मेल email: helpdoc@rbi.org.in

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

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

फोन/Phone: 91 22 2266 0502 फैक्स/Fax: 91 22 22660358

December 11, 2017

Money Market Operations as on December 08, 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)	1,986.16	5.56	3.00-6.27
	I. Call Money	302.27	5.90	4.80-6.05
	II. Collateralised Borrowing and Lending Obligation (CBLO)	707.58	5.13	4.90-6.27
	III. Market Repo	976.32	5.77	3.00-6.00
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	0.54	5.85	5.5-6.02
	II. Term Money^{@@}	3.62	-	6.00-6.50
	III. CBLO	0.00	0.00	-
	IV. Market Repo	10.00	5.85	5.45-6.12
	V. Repo in Corporate Bond	1.00	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					
	(i) Repo (Fixed Rate)	08/12/2017	3	11/12/2017	126.67	6.00
	(ii) Repo (Variable Rate)	28/11/2017	14	12/12/2017	33.10	6.01
		30/11/2017	15	15/12/2017	11.75	6.01
		05/12/2017	14	19/12/2017	34.50	6.01
		08/12/2017	14	22/12/2017	22.65	6.01
	(iii) Reverse Repo (Fixed Rate)	08/12/2017	3	11/12/2017	182.76	5.75
	(iv) Reverse Repo (Variable Rate)	15/11/2017	28	13/12/2017	0.00	-
		17/11/2017	28	15/12/2017	2.00	5.98
		24/11/2017	28	22/12/2017	0.00	-
		29/11/2017	28	27/12/2017	0.00	-
		29/11/2017	14	13/12/2017	75.04	5.99
		30/11/2017	28	28/12/2017	0.00	-
		30/11/2017	14	14/12/2017	107.05	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
		05/12/2017	28	02/01/2018	0.00	-
		05/12/2017	14	19/12/2017	22.00	5.985
		05/12/2017	7	12/12/2017	150.00	5.99
		06/12/2017	28	03/01/2018	0.00	-
		06/12/2017	14	20/12/2017	51.25	5.99
		06/12/2017	7	13/12/2017	81.98	5.99
		07/12/2017	28	04/01/2018	0.00	-
		07/12/2017	14	21/12/2017	81.06	5.99
		07/12/2017	7	14/12/2017	146.91	5.99
		08/12/2017	14	22/12/2017	6.50	5.99
		08/12/2017	7	15/12/2017	22.00	5.99
D.	Marginal Standing Facility	08/12/2017	3	11/12/2017	11.80	6.25
E.	Standing Liquidity Facility Availed from RBI⁹				14.51	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	December 05, 2017	4,484.29
	(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 08, 2017	32.74

@ 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: 2017-2018/1583

Ajit Prasad
Assistant Adviser