



**भारतीय रिज़र्व बैंक**  
RESERVE BANK OF INDIA

वेबसाइट : [www.rbi.org.in/hindi](http://www.rbi.org.in/hindi)

Website : [www.rbi.org.in](http://www.rbi.org.in)

ई-मेल email: [helpdoc@rbi.org.in](mailto: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 15, 2017

**Money Market Operations as on December 14, 2017**

(Amount in Rupees billion, Rate in Per cent)

<b>MONEY MARKETS<sup>@</sup></b>		<b>Volume (One Leg)</b>	<b>Weighted Average Rate</b>	<b>Range</b>
<b>A.</b>	<b>Overnight Segment (I+II+III+IV)</b>	1,756.29	5.78	3.00-6.10
	<b>I. Call Money</b>	117.17	5.84	4.85-6.10
	<b>II. Collateralised Borrowing and Lending Obligation (CBLO)</b>	1,147.46	5.80	5.70-5.90
	<b>III. Market Repo</b>	491.65	5.74	3.00-6.00
	<b>IV. Repo in Corporate Bond</b>	0.00	-	-
<b>B.</b>	<b>Term Segment</b>			
	<b>I. Notice Money**</b>	3.80	5.75	5.25-6.07
	<b>II. Term Money<sup>@@</sup></b>	5.46	-	6.05-6.85
	<b>III. CBLO</b>	3.25	5.94	5.90-5.95
	<b>IV. Market Repo</b>	0.00	-	-
	<b>V. Repo in Corporate Bond</b>	1.32	7.90	7.90-7.90

<b>RBI OPERATIONS<sup>@</sup></b>		<b>Auction Date</b>	<b>Tenor (Days)</b>	<b>Maturity Date</b>	<b>Amount Outstanding</b>	<b>Current Rate/Cut off Rate</b>
<b>C.</b>	<b>Liquidity Adjustment Facility</b>					
	(i) Repo (Fixed Rate)	14/12/2017	1	15/12/2017	30.20	6.00
	(ii) Repo (Variable Rate)	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
		12/12/2017	14	26/12/2017	124.00	6.0025
	(iii) Reverse Repo (Fixed Rate)	14/12/2017	1	15/12/2017	136.87	5.75
	(iv) Reverse Repo (Variable Rate)	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	-
		30/11/2017	28	28/12/2017	0.00	-
		04/12/2017	28	01/01/2018	1.00	5.99
		04/12/2017	14	18/12/2017	69.00	5.99
		05/12/2017	28	02/01/2018	0.00	-
		05/12/2017	14	19/12/2017	22.00	5.985
		06/12/2017	28	03/01/2018	0.00	-
		06/12/2017	14	20/12/2017	51.25	5.99
		07/12/2017	28	04/01/2018	0.00	-
		07/12/2017	14	21/12/2017	81.06	5.99
		08/12/2017	14	22/12/2017	6.50	5.99
		08/12/2017	7	15/12/2017	22.00	5.99
		11/12/2017	28	08/01/2018	20.00	5.99
		11/12/2017	11	22/12/2017	56.37	5.99
		11/12/2017	7	18/12/2017	17.00	5.99
		12/12/2017	28	09/01/2018	0.00	-
		12/12/2017	14	26/12/2017	0.00	-
		12/12/2017	7	19/12/2017	117.33	5.99
		13/12/2017	28	10/01/2018	0.00	-
		13/12/2017	14	27/12/2017	19.35	5.99
		13/12/2017	7	20/12/2017	150.07	5.99
		14/12/2017	28	11/01/2018	0.00	-
		14/12/2017	14	28/12/2017	79.34	5.99
		14/12/2017	7	21/12/2017	165.78	5.99
<b>D</b>	<b>Marginal Standing Facility</b>	14/12/2017	1	15/12/2017	0.00	6.25
<b>E.</b>	<b>Standing Liquidity Facility Availed from RBI<sup>9</sup></b>				17.68	

**RESERVE POSITION<sup>@</sup>**

<b>F.</b>	<b>Cash Reserves Position of Scheduled Commercial Banks</b>		
	(i) Cash balances with RBI as on#	December 11, 2017	4,512.16
	(ii) Average daily cash reserve requirement for the fortnight ending	December 22, 2017	4,447.13
<b>G.</b>	Government of India Surplus Cash Balance Reckoned for Auction as on <sup>¥</sup>	December 14, 2017	135.84

@ 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: 2017-2018/1635**

**Ajit Prasad**  
Assistant Adviser