



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 21, 2017

Money Market Operations as on December 20, 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)	1,828.28	6.02	4.00-6.20
	I. Call Money	127.92	5.98	4.90-6.20
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,207.66	6.03	5.70-6.12
	III. Market Repo	492.70	6.00	4.00-6.20
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	0.96	5.68	5.25-6.11
	II. Term Money^{@@}	1.84	-	6.00-6.45
	III. CBLO	3.89	6.05	6.05-6.05
	IV. Market Repo	13.12	5.84	5.00-6.20
	V. Repo in Corporate Bond	1.05	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)	20/12/2017	1	21/12/2017	101.75	6.00
	(ii) Repo (Variable Rate)	08/12/2017	14	22/12/2017	22.65	6.01
		12/12/2017	14	26/12/2017	124.00	6.0025
		15/12/2017	14	29/12/2017	119.25	6.01
		19/12/2017	14	02/01/2018	210.01	6.03
		19/12/2017	7	26/12/2017	300.05	6.03
		20/12/2017	7	27/12/2017	200.04	6.04
	(iii) Reverse Repo (Fixed Rate)	20/12/2017	1	21/12/2017	82.92	5.75
	(iv) Reverse Repo (Variable Rate)	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
		05/12/2017	28	02/01/2018	0.00	-
		06/12/2017	28	03/01/2018	0.00	-
		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
		11/12/2017	28	08/01/2018	20.00	5.99
		11/12/2017	11	22/12/2017	56.37	5.99
		12/12/2017	28	09/01/2018	0.00	-
		12/12/2017	14	26/12/2017	0.00	-
		13/12/2017	28	10/01/2018	0.00	-
		13/12/2017	14	27/12/2017	19.35	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
D	Marginal Standing Facility	20/12/2017	1	21/12/2017	0.76	6.25
E.	Standing Liquidity Facility Availed from RBI[§]				20.79	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	December 16, 2017	4,308.24
	(ii) Average daily cash reserve requirement for the fortnight ending	December 22, 2017	4,447.13
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	December 20, 2017	976.00

@ 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: 2017-2018/1699

Ajit Prasad
Assistant Adviser