



**भारतीय रिज़र्व बैंक**  
RESERVE BANK OF INDIA

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

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December 27, 2017

**Money Market Operations as on December 26, 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>	1,999.64	5.99	4.00-6.10
	<b>I. Call Money</b>	167.71	5.96	4.85-6.10
	<b>II. Collateralised Borrowing and Lending Obligation (CBLO)</b>	1,327.28	6.01	5.90-6.06
	<b>III. Market Repo</b>	504.64	5.94	4.00-6.10
	<b>IV. Repo in Corporate Bond</b>	0.00	-	-
<b>B.</b>	<b>Term Segment</b>			
	<b>I. Notice Money**</b>	2.99	6.00	5.25-6.50
	<b>II. Term Money<sup>@@</sup></b>	1.56	-	5.90-6.97
	<b>III. CBLO</b>	4.89	6.19	5.95-6.25
	<b>IV. Market Repo</b>	0.00	-	-
	<b>V. Repo in Corporate Bond</b>	0.40	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)	26/12/2017	1	27/12/2017	107.75	6.00
	(ii) Repo (Variable Rate)	15/12/2017	14	29/12/2017	119.25	6.01
		19/12/2017	14	02/01/2018	210.01	6.03
		22/12/2017	14	05/01/2018	92.10	6.01
		26/12/2017	14	09/01/2018	215.05	6.01
		20/12/2017	7	27/12/2017	200.04	6.04
		26/12/2017	2	28/12/2017	127.50	6.01
	(iii) Reverse Repo (Fixed Rate)	26/12/2017	1	27/12/2017	97.81	5.75
	(iv) Reverse Repo (Variable Rate)	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	-
		11/12/2017	28	08/01/2018	20.00	5.99
		12/12/2017	28	09/01/2018	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
		21/12/2017	7	28/12/2017	185.11	5.99
		22/12/2017	7	29/12/2017	101.31	5.99
<b>D</b>	<b>Marginal Standing Facility</b>	26/12/2017	1	27/12/2017	0.00	6.25
<b>E.</b>	<b>Standing Liquidity Facility Availed from RBI<sup>9</sup></b>				20.79	

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

<b>F.</b>	<b>Cash Reserves Position of Scheduled Commercial Banks</b>		
	(i) Cash balances with RBI as on#	December 20, 2017	4,544.21
		December 21, 2017	4,543.12
	(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 26, 2017	963.95

@ 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: 2017-2018/1741**

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