



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

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

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December 28, 2017

Money Market Operations as on December 27, 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)	2,094.52	6.06	4.50-6.30
	I. Call Money	182.35	5.96	4.95-6.25
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,312.74	6.10	5.80-6.30
	III. Market Repo	599.44	5.98	4.50-6.25
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	4.65	6.18	5.30-6.40
	II. Term Money^{@@}	3.19	-	6.15-7.00
	III. CBLO	0.05	5.85	5.85-5.85
	IV. Market Repo	3.01	6.05	5.95-6.05
	V. Repo in Corporate Bond	0.00	-	-

RBI OPERATIONS[@]		Auction Date	Tenor (Days)	Maturity Date	Amount Outstanding	Current Rate/Cut off Rate
C.	Liquidity Adjustment Facility					
	(i) Repo (Fixed Rate)	27/12/2017	1	28/12/2017	254.80	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
		26/12/2017	2	28/12/2017	127.50	6.01
		27/12/2017	1	28/12/2017	30.75	6.01
	(iii) Reverse Repo (Fixed Rate)	27/12/2017	1	28/12/2017	81.45	5.75
	(iv) Reverse Repo (Variable Rate)	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	-
		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
D	Marginal Standing Facility	27/12/2017	1	28/12/2017	8.85	6.25
E.	Standing Liquidity Facility Availed from RBI⁹				20.74	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	December 22, 2017	4,476.70
	(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 27, 2017	794.66

@ 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: 2017-2018/1757

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