



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 29, 2017

Money Market Operations as on December 28, 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)	2,258.18	6.02	4.50-6.25
	I. Call Money	211.83	6.00	4.95-6.20
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,427.27	6.03	5.00-6.17
	III. Market Repo	618.28	6.01	4.50-6.25
	IV. Repo in Corporate Bond	0.80	6.25	6.25-6.25
B.	Term Segment			
	I. Notice Money**	2.03	6.41	5.65-6.80
	II. Term Money^{@@}	4.53	-	6.10-6.97
	III. CBLO	2.00	6.04	6.03-6.05
	IV. Market Repo	8.60	5.58	4.50-6.00
	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)	28/12/2017	1	29/12/2017	182.29	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
		28/12/2017	1	29/12/2017	0.00	-
	(iii) Reverse Repo (Fixed Rate)	28/12/2017	1	29/12/2017	330.35	5.75
	(iv) Reverse Repo (Variable Rate)	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	-
		22/12/2017	7	29/12/2017	101.31	5.99
D	Marginal Standing Facility	28/12/2017	1	29/12/2017	6.20	6.25
E.	Standing Liquidity Facility Availed from RBI[®]				20.74	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	December 23, 2017	4,476.70
	(ii) Average daily cash reserve requirement for the fortnight ending	January 05, 2018	4,527.29
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	December 28, 2017	636.41

@ 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: 2017-2018/1766

Ajit Prasad
Assistant Adviser