



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi

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

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January 02, 2018

Money Market Operations as on January 01, 2018

(Amount in Rupees billion, Rate in Per cent)

MONEY MARKETS[@]		Volume (One Leg)	Weighted Average Rate	Range
A.	Overnight Segment (I+II+III+IV)	2,189.46	5.81	4.50-6.05
	I. Call Money	211.47	5.92	4.80-6.05
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,440.53	5.79	5.50-5.98
	III. Market Repo	537.46	5.84	4.50-6.00
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	2.61	5.53	5.25-6.25
	II. Term Money^{@@}	17.92	-	6.05-6.40
	III. CBLO	0.00	-	-
	IV. Market Repo	13.38	6.04	5.50-6.12
	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)	01/01/2018	1	02/01/2018	34.90	6.00
	(ii) Repo (Variable Rate)	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
		29/12/2017	14	12/01/2018	215.00	6.01
	(iii) Reverse Repo (Fixed Rate)	01/01/2018	1	02/01/2018	292.62	5.75
	(iv) Reverse Repo (Variable Rate)	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	-
		29/12/2017	7	05/01/2018	250.03	5.99
		01/01/2018	28	29/01/2018	0.00	-
		01/01/2018	14	15/01/2018	86.00	5.99
		01/01/2018	7	08/01/2018	384.56	5.99
		01/01/2018	1	02/01/2018	300.02	5.96
D	Marginal Standing Facility	01/01/2018	1	02/01/2018	17.05	6.25
E.	Standing Liquidity Facility Availed from RBI⁵				23.51	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	December 28, 2017	4,585.33
	(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 [¥]	January 01, 2018	732.16

@ 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: 2017-2018/1799

Ajit Prasad
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