



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi

Website : www.rbi.org.in

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

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January 05, 2018

Money Market Operations as on January 04, 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)	1,976.94	5.76	4.90-6.00
	I. Call Money	135.38	5.80	4.90-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,408.49	5.75	5.60-5.81
	III. Market Repo	433.07	5.80	5.00-5.95
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	3.41	5.68	5.25-6.00
	II. Term Money^{@@}	5.48	-	6.00-7.00
	III. CBLO	0.00	-	-
	IV. Market Repo	15.12	5.90	5.50-6.00
	V. Repo in Corporate Bond	0.82	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)	04/01/2018	1	05/01/2018	31.95	6.00
	(ii) Repo (Variable Rate)	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
		02/01/2018	14	16/01/2018	99.25	6.01
	(iii) Reverse Repo (Fixed Rate)	04/01/2018	1	05/01/2018	493.65	5.75
	(iv) Reverse Repo (Variable Rate)	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
		02/01/2018	28	30/01/2018	0.00	-
		02/01/2018	14	16/01/2018	16.20	5.99
	02/01/2018	7	09/01/2018	300.50	5.99	
	03/01/2018	14	17/01/2018	26.25	5.99	
	03/01/2018	7	10/01/2018	76.58	5.99	
	04/01/2018	14	18/01/2018	11.50	5.99	
	04/01/2018	7	11/01/2018	62.44	5.99	
D	Marginal Standing Facility	04/01/2018	1	05/01/2018	0.90	6.25
E.	Standing Liquidity Facility Availed from RBI[§]				22.26	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on [#]	January 01, 2018	4,452.99
	(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 04, 2018	481.00

@ 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: 2017-2018/1843

Ajit Prasad
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