



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 11, 2018

Money Market Operations as on January 10, 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)	1,914.77	5.87	4.50-6.83
	I. Call Money	176.85	5.89	4.90-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,340.81	5.87	5.83-6.00
	III. Market Repo	397.12	5.85	4.50-6.83
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	1.86	5.63	5.25-6.00
	II. Term Money^{@@}	2.41	-	6.10-6.90
	III. CBLO	0.25	5.75	5.75-5.75
	IV. Market Repo	13.30	6.06	6.00-6.12
	V. Repo in Corporate Bond	1.05	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)	10/01/2018	1	11/01/2018	32.55	6.00	
	(ii) Repo (Variable Rate)		29/12/2017	14	12/01/2018	215.00	6.01
			02/01/2018	14	16/01/2018	99.25	6.01
			05/01/2018	14	19/01/2018	83.25	6.01
			09/01/2018	14	23/01/2018	25.50	6.01
	(iii) Reverse Repo (Fixed Rate)	10/01/2018	1	11/01/2018	73.28	5.75	
	(iv) Reverse Repo (Variable Rate)		14/12/2017	28	11/01/2018	0.00	-
			01/01/2018	28	29/01/2018	0.00	-
			01/01/2018	14	15/01/2018	86.00	5.99
			02/01/2018	28	30/01/2018	0.00	-
			02/01/2018	14	16/01/2018	16.20	5.99
			03/01/2018	14	17/01/2018	26.25	5.99
			04/01/2018	14	18/01/2018	11.50	5.99
			04/01/2018	7	11/01/2018	62.44	5.99
			05/01/2018	28	02/02/2018	0.00	-
			05/01/2018	14	19/01/2018	0.00	-
		05/01/2018	7	12/01/2018	206.74	5.99	
		08/01/2018	28	05/02/2018	4.00	5.99	
	08/01/2018	14	22/01/2018	58.50	5.99		
	08/01/2018	7	15/01/2018	170.16	5.99		
	09/01/2018	14	23/01/2018	18.00	5.99		

		09/01/2018	7	16/01/2018	116.88	5.99
		10/01/2018	7	17/01/2018	84.06	5.99
D	Marginal Standing Facility	10/01/2018	1	11/01/2018	0.50	6.25
E.	Standing Liquidity Facility Availed from RBI[§]				16.43	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on [#]	January 06, 2018	4,446.19
	(ii) Average daily cash reserve requirement for the fortnight ending	January 19, 2018	4,465.91
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	January 10, 2018	423.00

@ 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: 2017-2018/1903

Ajit Prasad
Assistant Adviser