



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 12, 2018

Money Market Operations as on January 11, 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)	1,925.33	5.88	4.90-6.00
	I. Call Money	173.92	5.88	4.90-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,264.66	5.88	5.65-5.94
	III. Market Repo	486.75	5.87	5.00-6.00
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	3.73	5.65	5.25-6.15
	II. Term Money^{@@}	5.16	-	6.15-7.00
	III. CBLO	11.95	5.90	5.70-5.90
	IV. Market Repo	4.98	6.00	6.00-6.00
	V. Repo in Corporate Bond	1.00	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)	11/01/2018	1	12/01/2018	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)	11/01/2018	1	12/01/2018	66.24	5.75
	(iv) Reverse Repo (Variable Rate)	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
		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

		11/01/2018	7	18/01/2018	86.21	5.99
D	Marginal Standing Facility	11/01/2018	1	12/01/2018	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 08, 2018	4,597.19
	(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 11, 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: 2017-2018/1910

Ajit Prasad
Assistant Adviser