



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

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January 22, 2018

Money Market Operations as on January 19, 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)	46.42	5.64	1.50-6.40
	I. Call Money	17.22	5.79	5.15-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	29.20	5.55	1.50-6.40
	III. Market Repo	0.00		-
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	316.46	5.93	4.70-6.05
	II. Term Money^{@@}	10.25	-	6.00-7.20
	III. CBLO	879.52	4.61	3.01-5.85
	IV. Market Repo	1,142.12	5.94	4.75-6.10
	V. Repo in Corporate Bond	0.90	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)	19/01/2018	3	22/01/2018	28.05	6.00
	(ii) Repo (Variable Rate)	09/01/2018	14	23/01/2018	25.50	6.01
		12/01/2018	13	25/01/2018	125.75	6.01
		16/01/2018	14	30/01/2018	215.02	6.01
		19/01/2018	14	02/02/2018	158.10	6.01
	(iii) Reverse Repo (Fixed Rate)	19/01/2018	3	22/01/2018	289.73	5.75
	(iv) Reverse Repo (Variable Rate)	01/01/2018	28	29/01/2018	0.00	-
		02/01/2018	28	30/01/2018	0.00	-
		05/01/2018	28	02/02/2018	0.00	-
		08/01/2018	28	05/02/2018	4.00	5.99
		08/01/2018	14	22/01/2018	58.50	5.99
		09/01/2018	14	23/01/2018	18.00	5.99
		15/01/2018	7	22/01/2018	112.82	5.99
		16/01/2018	7	23/01/2018	88.22	5.99
		17/01/2018	7	24/01/2018	130.28	5.99
		18/01/2018	7	25/01/2018	41.61	5.99
		19/01/2018	6	25/01/2018	107.61	5.99
D.	Marginal Standing Facility	19/01/2018	3	22/01/2018	0.00	6.25
E.	Standing Liquidity Facility Availed from RBI[§]				9.81	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	January 16, 2018	4,617.66
	(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 19, 2018	524.37

@ 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: 2017-2018/1995

Ajit Prasad
Assistant Adviser