



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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February 06, 2018

Money Market Operations as on February 05, 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)	1,911.33	5.80	1.00-6.05
	I. Call Money	118.32	5.86	4.90-6.05
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,340.04	5.80	5.70-5.92
	III. Market Repo	452.97	5.81	1.00-6.00
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	1.37	5.66	5.25-5.97
	II. Term Money^{@@}	5.52	-	6.05-7.30
	III. CBLO	1.85	5.80	5.80-5.80
	IV. Market Repo	2.53	5.99	5.90-6.00
	V. Repo in Corporate Bond	1.15	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)	05/02/2018	1	06/02/2018	25.40	6.00
	(ii) Repo (Variable Rate)	23/01/2018	14	06/02/2018	191.50	6.01
		25/01/2018	15	09/02/2018	189.50	6.01
		30/01/2018	13	12/02/2018	215.08	6.01
		02/02/2018	14	16/02/2018	90.80	6.01
	(iii) Reverse Repo (Fixed Rate)	05/02/2018	1	06/02/2018	138.14	5.75
	(iv) Reverse Repo (Variable Rate)	25/01/2018	14	08/02/2018	60.00	5.99
		30/01/2018	7	06/02/2018	155.28	5.99
		31/01/2018	28	28/02/2018	0.00	-
		31/01/2018	14	14/02/2018	6.90	5.99
		31/01/2018	7	07/02/2018	65.37	5.99
		01/02/2018	14	15/02/2018	25.00	5.99
		01/02/2018	7	08/02/2018	176.85	5.99
		02/02/2018	14	16/02/2018	0.40	5.99
		02/02/2018	7	09/02/2018	121.89	5.99
		05/02/2018	11	16/02/2018	28.75	5.99
		05/02/2018	7	12/02/2018	185.90	5.99
D.	Marginal Standing Facility	05/02/2018	1	06/02/2018	0.20	6.25
E.	Standing Liquidity Facility Availed from RBI[§]				10.81	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	February 01, 2018	4,636.92
		February 02, 2018	4,423.38
	(ii) Average daily cash reserve requirement for the fortnight ending	February 02, 2018	4,518.52
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	February 05, 2018	686.88

@ 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: 2017-2018/2130

Ajit Prasad
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