



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

DEPARTMENT OF COMMUNICATION, Central Office, S.B.S.Marg, Mumbai-400001

फोन/Phone: 91 22 2266 0502 फेक्स/Fax: 91 22 22660358

February 07, 2018

Money Market Operations as on February 06, 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)	1,894.39	5.83	2.00-6.05
	I. Call Money	107.69	5.86	4.90-6.05
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,329.77	5.82	5.75-5.91
	III. Market Repo	456.93	5.82	2.00-5.95
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	4.11	5.94	5.25-6.00
	II. Term Money^{@@}	1.31	-	6.05-7.28
	III. CBLO	0.00	-	-
	IV. Market Repo	6.79	6.00	6.00-6.00
	V. Repo in Corporate Bond	1.15	7.67	6.85-7.90

RBI OPERATIONS[@]		Auction Date	Tenor (Days)	Maturity Date	Amount Outstanding	Current Rate/Cut off Rate
C.	Liquidity Adjustment Facility					
	(i) Repo (Fixed Rate)	06/02/2018	1	07/02/2018	24.20	6.00
	(ii) Repo (Variable Rate)	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
		06/02/2018	14	20/02/2018	146.00	6.01
	(iii) Reverse Repo (Fixed Rate)	06/02/2018	1	07/02/2018	65.57	5.75
	(iv) Reverse Repo (Variable Rate)	25/01/2018	14	08/02/2018	60.00	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
		06/02/2018	14	20/02/2018	37.25	5.99
		06/02/2018	6	12/02/2018	131.89	5.99
D.	Marginal Standing Facility	06/02/2018	1	07/02/2018	0.00	6.25
E.	Standing Liquidity Facility Availed from RBI⁹				10.81	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	February 03, 2018	4,524.04
	(ii) Average daily cash reserve requirement for the fortnight ending	February 16, 2018	4,513.91
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	February 06, 2018	641.38

@ 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: 2017-2018/2140

Ajit Prasad
Assistant Adviser