



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 20, 2018

Money Market Operations as on February 16, 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)	67.50	5.45	4.00-6.01
	I. Call Money	8.59	5.64	5.20-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	58.90	5.43	4.00-6.01
	III. Market Repo	0.00		-
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	212.73	5.96	4.70-6.50
	II. Term Money^{@@}	6.38	-	6.15-7.45
	III. CBLO	808.13	4.96	4.10-5.95
	IV. Market Repo	1,215.15	5.94	5.00-6.15
	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)	16/02/2018	4	20/02/2018	40.55	6.00
	(ii) Repo (Variable Rate)	06/02/2018	14	20/02/2018	146.00	6.01
		09/02/2018	14	23/02/2018	90.50	6.01
		12/02/2018	15	27/02/2018	134.00	6.01
		15/02/2018	7	22/02/2018	187.40	6.01
		16/02/2018	13	01/03/2018	91.75	6.01
	(iii) Reverse Repo (Fixed Rate)	16/02/2018	4	20/02/2018	270.66	5.75
	(iv) Reverse Repo (Variable Rate)	31/01/2018	28	28/02/2018	0.00	-
		06/02/2018	14	20/02/2018	37.25	5.99
		14/02/2018	7	21/02/2018	2.90	5.99
		15/02/2018	14	01/03/2018	0.50	5.99
		15/02/2018	7	22/02/2018	21.45	5.99
		16/02/2018	7	23/02/2018	254.74	5.99
D.	Marginal Standing Facility	16/02/2018	4	20/02/2018	4.53	6.25
E.	Standing Liquidity Facility Availed from RBI[§]				12.02	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	February 13, 2018	4,537.91
	(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 16, 2018	649.65

@ 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: 2017-2018/2238

Ajit Prasad
Assistant Adviser