



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 फैक्स/Fax: 91 22 22660358

February 26, 2018

Money Market Operations as on February 23, 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)	2,075.45	5.91	2.00-6.15
	I. Call Money	123.39	5.90	4.90-6.15
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,375.22	5.89	5.65-5.99
	III. Market Repo	576.85	5.95	2.00-6.05
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money^{**}	0.70	5.92	5.25-6.40
	II. Term Money^{@@}	4.20	-	6.05-8.95
	III. CBLO	0.35	6.09	6.07-6.10
	IV. Market Repo	0.00	-	-
	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)	23/02/2018	3	26/02/2018	36.05	6.00
	(ii) Repo (Variable Rate)	12/02/2018	15	27/02/2018	134.00	6.01
		16/02/2018	13	01/03/2018	91.75	6.01
		20/02/2018	14	06/03/2018	157.75	6.01
		23/02/2018	14	09/03/2018	55.00	6.01
		21/02/2018	41	03/04/2018	250.05	6.01
		22/02/2018	7	01/03/2018	92.85	6.01
	(iii) Reverse Repo (Fixed Rate)	23/02/2018	3	26/02/2018	176.43	5.75
	(iv) Reverse Repo (Variable Rate)	31/01/2018	28	28/02/2018	0.00	-
		15/02/2018	14	01/03/2018	0.50	5.99
		23/02/2018	6	01/03/2018	240.66	5.99
D.	Marginal Standing Facility	23/02/2018	3	26/02/2018	0.00	6.25
E.	Standing Liquidity Facility Availed from RBI[§]				8.86	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	February 20, 2018	4,691.58
	(ii) Average daily cash reserve requirement for the fortnight ending	March 02, 2018	4,575.66
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	February 23, 2018	781.40

@ 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

Anirudha D. Jadhav
Assistant Manager