



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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February 27, 2018

Money Market Operations as on February 26, 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)	2,064.89	5.91	3.00-6.15
	I. Call Money	183.06	5.97	4.90-6.15
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,391.80	5.91	5.80-6.08
	III. Market Repo	490.03	5.91	3.00-6.05
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	0.88	5.82	5.40-6.05
	II. Term Money^{@@}	0.77	-	6.00-7.35
	III. CBLO	0.00	-	-
	IV. Market Repo	5.67	6.00	6.00-6.00
	V. Repo in Corporate Bond	0.00	-	-

RBI OPERATIONS[@]		Auction Date	Tenor (Days)	Maturity Date	Amount Outstanding	Current Rate/Cut off Rate
C.	Liquidity Adjustment Facility					
	(i) Repo (Fixed Rate)	26/02/2018	1	27/02/2018	36.15	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)	26/02/2018	1	27/02/2018	91.65	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
		26/02/2018	7	05/03/2018	138.75	5.99
D.	Marginal Standing Facility	26/02/2018	1	27/02/2018	0.20	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 21, 2018	4,552.89
		February 22, 2018	4,537.29
	(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 26, 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