



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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March 19, 2018

Money Market Operations as on March 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) | 38.43 | 5.65 | 3.00-6.05 |
| | I. Call Money | 14.90 | 5.66 | 3.00-6.00 |
| | II. Collateralised Borrowing and Lending Obligation (CBLO) | 23.52 | 5.65 | 3.01-6.05 |
| | III. Market Repo | 0.00 | | - |
| | IV. Repo in Corporate Bond | 0.00 | | - |
| B. | Term Segment | | | |
| | I. Notice Money** | 273.52 | 5.97 | 3.00-6.10 |
| | II. Term Money^{@@} | 0.15 | - | 6.20-7.35 |
| | III. CBLO | 739.80 | 5.29 | 4.60-5.90 |
| | IV. Market Repo | 933.37 | 5.96 | 3.00-6.15 |
| | 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) | 16/03/2018 | 3 | 19/03/2018 | 102.97 | 6.00 |
| | (ii) Repo (Variable Rate) | 06/03/2018 | 14 | 20/03/2018 | 92.00 | 6.01 |
| | | 09/03/2018 | 14 | 23/03/2018 | 45.75 | 6.01 |
| | | 13/03/2018 | 14 | 27/03/2018 | 60.50 | 6.01 |
| | | 16/03/2018 | 12 | 28/03/2018 | 94.75 | 6.01 |
| | | 21/02/2018 | 41 | 03/04/2018 | 250.05 | 6.01 |
| | | 06/03/2018 | 31 | 06/04/2018 | 233.05 | 6.01 |
| | | 13/03/2018 | 28 | 10/04/2018 | 250.05 | 6.02 |
| | (iii) Reverse Repo (Fixed Rate) | 16/03/2018 | 3 | 19/03/2018 | 197.21 | 5.75 |
| | (iv) Reverse Repo (Variable Rate) | 05/03/2018 | 14 | 19/03/2018 | 7.60 | 5.99 |
| | | 12/03/2018 | 14 | 26/03/2018 | 25.15 | 5.99 |
| | | 12/03/2018 | 7 | 19/03/2018 | 121.46 | 5.99 |
| | | 13/03/2018 | 14 | 27/03/2018 | 0.30 | 5.99 |
| | | 13/03/2018 | 7 | 20/03/2018 | 286.73 | 5.99 |
| | | 14/03/2018 | 14 | 28/03/2018 | 0.15 | 5.99 |
| | | 14/03/2018 | 7 | 21/03/2018 | 327.40 | 5.99 |
| | | 15/03/2018 | 7 | 22/03/2018 | 27.08 | 5.99 |
| D. | Marginal Standing Facility | 16/03/2018 | 3 | 19/03/2018 | 3.90 | 6.25 |
| E. | Standing Liquidity Facility Availed from RBI⁹ | | | | 23.23 | |

RESERVE POSITION[@]

| | | | |
|-----------|--|----------------|----------|
| F. | Cash Reserves Position of Scheduled Commercial Banks | | |
| | (i) Cash balances with RBI as on# | March 13, 2018 | 4,576.28 |
| | (ii) Average daily cash reserve requirement for the fortnight ending | March 16, 2018 | 4,556.99 |
| G. | Government of India Surplus Cash Balance Reckoned for Auction as on [¥] | March 16, 2018 | 845.04 |

@ 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: 2017-2018/2482

Ajit Prasad
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