



**भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA**

वेबसाइट : www.rbi.org.in/hindi
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संचार विभाग, केंद्रीय कार्यालय, एस.बी.एस.मार्ग, मुंबई-400001

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March 21, 2018

Money Market Operations as on March 20, 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)	1,754.11	5.84	3.99-6.25
	I. Call Money	197.62	5.92	4.75-6.10
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,128.04	5.83	5.60-5.97
	III. Market Repo	426.45	5.83	3.99-6.00
	IV. Repo in Corporate Bond	2.00	6.25	6.25-6.25
B.	Term Segment			
	I. Notice Money**	3.35	6.64	4.75-7.40
	II. Term Money^{@@}	3.84	-	6.40-7.55
	III. CBLO	0.20	6.25	6.25-6.25
	IV. Market Repo	23.70	5.97	5.70-6.20
	V. Repo in Corporate Bond	0.86	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)	20/03/2018	1	21/03/2018	34.60	6.00
	(ii) Repo (Variable Rate)	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
		20/03/2018	14	03/04/2018	220.02	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
		20/03/2018	24	13/04/2018	250.05	6.02
	(iii) Reverse Repo (Fixed Rate)	20/03/2018	1	21/03/2018	203.67	5.75
	(iv) Reverse Repo (Variable Rate)	12/03/2018	14	26/03/2018	25.15	5.99
		13/03/2018	14	27/03/2018	0.30	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
		19/03/2018	7	26/03/2018	59.60	5.99
		20/03/2018	7	27/03/2018	229.02	5.99
		20/03/2018	1	21/03/2018	174.78	5.99
D.	Marginal Standing Facility	20/03/2018	1	21/03/2018	2.48	6.25
E.	Standing Liquidity Facility Availed from RBI[§]				23.23	

RESERVE POSITION[@]

F. Cash Reserves Position of Scheduled Commercial Banks			
	(i) Cash balances with RBI as on#	March 17, 2018	4,644.02
	(ii) Average daily cash reserve requirement for the fortnight ending	March 30, 2018	4,620.20
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	March 20, 2018	1,404.22

@ 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: 2017-2018/2503

Ajit Prasad
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