



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

March 23, 2018

Money Market Operations as on March 22, 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)	1,940.43	5.90	4.00-6.10
	I. Call Money	174.04	5.93	4.60-6.08
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,333.38	5.88	5.50-6.04
	III. Market Repo	433.00	5.93	4.00-6.10
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	1.83	5.62	4.60-6.20
	II. Term Money^{@@}	2.63	-	6.30-7.50
	III. CBLO	0.35	6.25	6.25-6.25
	IV. Market Repo	15.51	6.02	6.01-6.05
	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)	22/03/2018	1	23/03/2018	51.44	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)	22/03/2018	1	23/03/2018	288.95	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
		19/03/2018	7	26/03/2018	59.60	5.99
		20/03/2018	7	27/03/2018	229.02	5.99
		21/03/2018	7	28/03/2018	110.40	5.99
		22/03/2018	6	28/03/2018	200.88	5.99
		22/03/2018	1	23/03/2018	25.30	5.99
D.	Marginal Standing Facility	22/03/2018	1	23/03/2018	0.23	6.25
E.	Standing Liquidity Facility Availed from RBI[§]				25.90	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	March 20, 2018	4,815.67
	(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 22, 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: 2017-2018/2526

Ajit Prasad
Assistant Adviser