प्रेस प्रकाशनी PRESS RELEASE



भारतीय रिज़र्व बैंक

RESERVE BANK OF INDIA

<u>वेबसाइट : www.rbi.org.in/hindi</u>

<u>Website : www.rbi.org.in</u>

इ-मेल email: <u>helpdoc@rbi.org.in</u>

March 26, 2018

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

Money Market Operations as on March 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)	1,816.02	5.85	4.00-6.07
	I. Call Money	253.73	5.93	4.90-6.07
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,184.64	5.82	5.58-5.95
	III. Market Repo	377.45	5.88	4.00-6.05
	IV. Repo in Corporate Bond	0.20	6.05	6.05-6.05
В.	Term Segment			
	I. Notice Money**	3.59	6.13	5.10-7.30
	II. Term Money ^{©©©}	1.73	-	6.65-7.55
	III. CBLO	2.30	6.35	6.20-6.40
	IV. Market Repo	14.00	6.05	6.05-6.05
	V. Repo in Corporate Bond	0.00	-	-

RBI OPERATIONS [®]		Auction Date	Tenor	Maturity	Amount	Current
		Date	(Days)	Date	Outstanding	Rate/Cut off Rate
C.	Liquidity Adjustment Facility	•				
	(i) Repo (Fixed Rate)	23/03/2018	3	26/03/2018	45.80	6.00
	(ii) Repo (Variable Rate)	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
		23/03/2018	14	06/04/2018	201.00	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)	23/03/2018	3	26/03/2018	460.45	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
		23/03/2018	5	28/03/2018	28.48	5.99
D.	Marginal Standing Facility	23/03/2018	3	26/03/2018	0.00	6.25
E.	E. Standing Liquidity Facility Availed from RBI ^s				25.90	

RESERVE POSITION®

F.	Cash Reserves Position of Scheduled Commercial Banks						
	(i) Cash balances with RBI as on#	March 21, 2018	4,700.30				
	(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 23, 2018	1,559.47				

- @ 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

Ajit Prasad

Press Release: 2017-2018/2541 Assistant Adviser