



भारतीय रिज़र्व बैंक

RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi

Website : www.rbi.org.in

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संचार विभाग, केंद्रीय कार्यालय, एस.बी.एस.मार्ग, मुंबई-400001

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March 27, 2018

Money Market Operations as on March 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)	2,086.08	5.83	4.50-7.85
	I. Call Money	242.69	5.98	4.90-6.10
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,475.96	5.80	5.00-6.02
	III. Market Repo	367.43	5.87	4.50-7.85
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	0.77	5.92	5.75-6.00
	II. Term Money^{@@}	7.62	-	6.50-7.40
	III. CBLO	4.25	6.59	6.25-7.00
	IV. Market Repo	0.10	6.15	6.15-6.15
	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)	26/03/2018	1	27/03/2018	44.65	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)	26/03/2018	1	27/03/2018	346.59	5.75
	(iv) Reverse Repo (Variable Rate)	13/03/2018	14	27/03/2018	0.30	5.99
		14/03/2018	14	28/03/2018	0.15	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
		26/03/2018	7	02/04/2018	41.00	5.99
		26/03/2018	1	27/03/2018	132.03	5.99
D.	Marginal Standing Facility	26/03/2018	1	27/03/2018	76.00	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 22, 2018	4,650.99
	(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 26, 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

Press Release: 2017-2018/2555

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