



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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May 22, 2018

Money Market Operations as on May 21, 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)	1,757.03	5.98	4.85-6.25
	I. Call Money	134.42	5.96	4.85-6.20
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,151.82	6.00	5.00-6.10
	III. Market Repo	468.79	5.95	5.25-6.12
	IV. Repo in Corporate Bond	2.00	6.25	6.25-6.25
B.	Term Segment			
	I. Notice Money^{**}	2.80	5.80	4.95-6.05
	II. Term Money^{@@}	5.38	-	6.10-7.70
	III. CBLO	0.00	-	-
	IV. Market Repo	10.11	5.84	5.50-6.01
	V. Repo in Corporate Bond	0.48	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)	21/05/2018	1	22/05/2018	106.68	6.00
	(ii) Repo (Variable Rate)	08/05/2018	14	22/05/2018	154.52	6.01
		11/05/2018	14	25/05/2018	101.12	6.01
		15/05/2018	14	29/05/2018	181.17	6.01
		18/05/2018	14	01/06/2018	120.50	6.01
	(iii) Reverse Repo (Fixed Rate)	21/05/2018	1	22/05/2018	53.73	5.75
	(iv) Reverse Repo (Variable Rate)	15/05/2018	7	22/05/2018	57.05	5.99
		16/05/2018	7	23/05/2018	88.04	5.99
		17/05/2018	7	24/05/2018	171.03	5.99
		18/05/2018	7	25/05/2018	69.75	5.99
D.	Marginal Standing Facility	21/05/2018	1	22/05/2018	11.40	6.25
E.	Standing Liquidity Facility Availed from RBI[‡]				23.25	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	May 18, 2018	4,921.30
	(ii) Average daily cash reserve requirement for the fortnight ending	May 25, 2018	4,695.77
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	May 21, 2018	240.33

@ 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
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