



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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June 27, 2018

Money Market Operations as on June 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) | 2,062.23 | 6.19 | 4.90-6.50 |
| | I. Call Money | 138.81 | 6.16 | 4.90-6.50 |
| | II. Collateralised Borrowing and Lending Obligation (CBLO) | 1,411.15 | 6.18 | 5.86-6.26 |
| | III. Market Repo | 512.27 | 6.23 | 5.00-6.35 |
| | IV. Repo in Corporate Bond | 0.00 | - | - |
| B. | Term Segment | | | |
| | I. Notice Money** | 0.71 | 6.01 | 5.55-6.30 |
| | II. Term Money^{@@} | 2.99 | - | 6.25-6.97 |
| | III. CBLO | 0.35 | 6.25 | 6.25-6.25 |
| | IV. Market Repo | 0.00 | - | - |
| | V. Repo in Corporate Bond | 0.14 | 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) | 26/06/2018 | 1 | 27/06/2018 | 48.41 | 6.25 |
| | (ii) Repo (Variable Rate) | 15/06/2018 | 14 | 29/06/2018 | 109.77 | 6.26 |
| | | 19/06/2018 | 14 | 03/07/2018 | 220.06 | 6.26 |
| | | 22/06/2018 | 14 | 06/07/2018 | 225.06 | 6.27 |
| | | 26/06/2018 | 14 | 10/07/2018 | 225.02 | 6.27 |
| | (iii) Reverse Repo (Fixed Rate) | 26/06/2018 | 1 | 27/06/2018 | 332.26 | 6.00 |
| | (iv) Reverse Repo (Variable Rate) | 14/06/2018 | 14 | 28/06/2018 | 22.20 | 6.24 |
| | | 26/06/2018 | 7 | 03/07/2018 | 146.50 | 6.24 |
| D. | Marginal Standing Facility | 26/06/2018 | 1 | 27/06/2018 | 0.00 | 6.50 |
| E. | Standing Liquidity Facility Availed from RBI[§] | | | | 23.93 | |

RESERVE POSITION[@]

| | | | |
|-----------|--|---------------|----------|
| F. | Cash Reserves Position of Scheduled Commercial Banks | | |
| | (i) Cash balances with RBI as on# | June 22, 2018 | 4,851.27 |
| | (ii) Average daily cash reserve requirement for the fortnight ending | June 22, 2018 | 4,683.40 |
| G. | Government of India Surplus Cash Balance Reckoned for Auction as on [¥] | June 26, 2018 | 0.00 |

@ 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