



**भारतीय रिज़र्व बैंक**  
**RESERVE BANK OF INDIA**

वेबसाइट : www.rbi.org.in/hindi

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October 12, 2018

**Money Market Operations as on October 11, 2018**

(Amount in Rupees billion, Rate in Per cent)

| <b>MONEY MARKETS<sup>@</sup></b> |   | <b>Volume<br/>(One Leg)</b> | <b>Weighted<br/>Average Rate</b> | <b>Range</b> |
|----------------------------------|---|-----------------------------|----------------------------------|--------------|
| <b>A.</b>                        | <b>Overnight Segment (I+II+III+IV)</b>                                | 2,512.19                    | 6.40                             | 5.00-6.60    |
|                                  | <b>I. Call Money</b>  | 231.75                      | 6.42                             | 5.00-6.55    |
|                                  | <b>II. Collateralised Borrowing and Lending<br/>Obligation (CBLO)</b> | 1,629.63                    | 6.40                             | 6.20-6.52    |
|                                  | <b>III. Market Repo</b>   | 646.82                      | 6.37                             | 5.50-6.60    |
|                                  | <b>IV. Repo in Corporate Bond</b>                                     | 4.00                        | 6.55                             | 6.55-6.55    |
| <b>B.</b>                        | <b>Term Segment</b>   |                             |                                  |              |
|                                  | <b>I. Notice Money<sup>**</sup></b>                                   | 0.72                        | 6.14                             | 5.50-6.42    |
|                                  | <b>II. Term Money<sup>@@</sup></b>                                    | 3.30                        |                                  | 6.60-7.75    |
|                                  | <b>III. CBLO</b>  | 0.00                        | -                                | -            |
|                                  | <b>IV. Market Repo</b>  | 15.05                       | 7.06                             | 6.00-7.20    |
|                                  | <b>V. Repo in Corporate Bond</b>                                      | 0.90                        | 8.40                             | 8.00-8.90    |

| <b>RBI OPERATIONS<sup>@</sup></b> |   | <b>Auction<br/>Date</b> | <b>Tenor<br/>(Days)</b> | <b>Maturity Date</b> | <b>Amount<br/>Outstanding</b> | <b>Current<br/>Rate/Cut<br/>off Rate</b> |
|-----------------------------------|---|-------------------------|-------------------------|----------------------|-------------------------------|--|
| <b>C.</b>                         | <b>Liquidity Adjustment Facility</b>                            |                         |                         |                      |                               |  |
|                                   | (i) Repo (Fixed Rate)   | 11/10/2018              | 1                       | 12/10/2018           | 39.09                         | 6.50                                     |
|                                   | (ii) Repo (Variable Rate)                                       | 17/09/2018              | 28                      | 15/10/2018           | 300.04                        | 6.54                                     |
|                                   |   | 28/09/2018              | 14                      | 12/10/2018           | 97.77                         | 6.53                                     |
|                                   |   | 01/10/2018              | 15                      | 16/10/2018           | 230.02                        | 6.51                                     |
|                                   |   | 05/10/2018              | 14                      | 19/10/2018           | 230.04                        | 6.52                                     |
|                                   |   | 09/10/2018              | 14                      | 23/10/2018           | 134.00                        | 6.51                                     |
|                                   | (iii) Reverse Repo (Fixed Rate)                                 | 11/10/2018              | 1                       | 12/10/2018           | 155.59                        | 6.25                                     |
|                                   | (iv) Reverse Repo (Variable Rate)                               | 08/10/2018              | 7                       | 15/10/2018           | 271.80                        | 6.49                                     |
|                                   |   | 09/10/2018              | 7                       | 16/10/2018           | 171.35                        | 6.49                                     |
|                                   |   | 10/10/2018              | 7                       | 17/10/2018           | 84.43                         | 6.49                                     |
| <b>D.</b>                         | <b>Marginal Standing Facility</b>                               | 11/10/2018              | 1                       | 12/10/2018           | 3.50                          | 6.75                                     |
| <b>E.</b>                         | <b>Standing Liquidity Facility Availed from RBI<sup>§</sup></b> |                         |                         |                      | 18.07                         |  |

**RESERVE POSITION<sup>@</sup>**

|           |   |                  |          |
|-----------|---|------------------|----------|
| <b>F.</b> | <b>Cash Reserves Position of Scheduled Commercial Banks</b>                 |                  |          |
|           | (i) Cash balances with RBI as on#   | October 08, 2018 | 4,676.74 |
|           | (ii) Average daily cash reserve requirement for the fortnight ending        | October 12, 2018 | 4,798.65 |
| <b>G.</b> | <b>Government of India Surplus Cash Balance Reckoned for Auction as on*</b> | October 11, 2018 | 0.00     |

<sup>@</sup> 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