



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

DEPARTMENT OF COMMUNICATION, Central Office, S.B.S.Marg, Mumbai-400001

फोन/Phone: 91 22 2266 0502 फैक्स/Fax: 91 22 22660358

July 27, 2017

Money Market Operations as on July 26, 2017

(Amount in Rupees billion, Rate in Per cent)

MONEY MARKETS[@]		Volume (One Leg)	Weighted Average Rate	Range
A.	Overnight Segment (I+II+III+IV)	1,687.99	6.23	5.00-6.30
	I. Call Money	133.12	6.11	5.00-6.30
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,104.60	6.25	6.05-6.29
	III. Market Repo	450.27	6.23	5.50-6.30
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	2.36	5.93	5.50-6.25
	II. Term Money^{@@}	5.41	-	6.15-6.52
	III. CBLO	1.00	6.26	6.26-6.26
	IV. Market Repo	6.55	6.14	5.90-6.25
	V. Repo in Corporate Bond	0.25	8.25	8.25-8.25

RBI OPERATIONS[@]		Auction Date	Tenor (Days)	Maturity Date	Amount Outstanding	Current Rate/Cut off Rate
C.	Liquidity Adjustment Facility					
	(i) Repo (Fixed Rate)	26/07/2017	1	27/07/2017	53.90	6.25
	(ii) Repo (Variable Rate)	14/07/2017	14	28/07/2017	4.75	6.26
		18/07/2017	14	01/08/2017	5.00	6.26
		21/07/2017	14	04/08/2017	4.60	6.26
		25/07/2017	14	08/08/2017	3.25	6.26
	(iii) Reverse Repo (Fixed Rate)	26/07/2017	1	27/07/2017	88.08	6.00
	(iv) Reverse Repo (Variable Rate)	29/06/2017	28	27/07/2017	0.00	-
		30/06/2017	28	28/07/2017	14.00	6.24
		03/07/2017	28	31/07/2017	43.00	6.24
		04/07/2017	28	01/08/2017	16.50	6.24
		05/07/2017	28	02/08/2017	2.00	6.24
		06/07/2017	28	03/08/2017	1.10	6.24
		07/07/2017	28	04/08/2017	9.00	6.24
		10/07/2017	28	07/08/2017	0.00	-
		11/07/2017	28	08/08/2017	0.00	-
		12/07/2017	28	09/08/2017	3.00	6.24
		13/07/2017	28	10/08/2017	31.50	6.24
		13/07/2017	14	27/07/2017	300.12	6.24
		14/07/2017	28	11/08/2017	9.50	6.24
		14/07/2017	14	28/07/2017	300.12	6.24
		17/07/2017	28	14/08/2017	5.00	6.24
		17/07/2017	14	31/07/2017	122.40	6.24
		18/07/2017	27	14/08/2017	7.00	6.24
		18/07/2017	14	01/08/2017	50.00	6.24
		19/07/2017	28	16/08/2017	17.00	6.24
		19/07/2017	14	02/08/2017	150.03	6.24
		20/07/2017	27	16/08/2017	100.04	6.24
		20/07/2017	14	03/08/2017	218.45	6.24
		20/07/2017	7	27/07/2017	300.06	6.24
		21/07/2017	28	18/08/2017	150.03	6.24
		21/07/2017	14	04/08/2017	148.10	6.24
		21/07/2017	7	28/07/2017	63.43	6.24
		24/07/2017	7	31/07/2017	60.80	6.24

		25/07/2017	28	22/08/2017	100.09	6.24
		25/07/2017	14	08/08/2017	46.15	6.24
		25/07/2017	7	01/08/2017	38.61	6.24
		26/07/2017	28	23/08/2017	100.07	6.23
		26/07/2017	14	09/08/2017	64.40	6.24
		26/07/2017	7	02/08/2017	60.21	6.24
D	Marginal Standing Facility	26/07/2017	1	27/07/2017	0.75	6.50
E.	Standing Liquidity Facility Availed from RBI⁹				17.03	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	July 22, 2017	4,306.27
	(ii) Average daily cash reserve requirement for the fortnight ending	August 04, 2017	4,365.73
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	July 26, 2017	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

Press Release: 2017-2018/258

Ajit Prasad
Assistant Adviser