



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

August 04, 2017

Money Market Operations as on August 03, 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)	1,681.73	5.87	4.00-6.15
	I. Call Money	125.10	5.83	4.90-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,023.92	5.87	5.70-5.96
	III. Market Repo	532.71	5.86	4.00-6.15
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money^{**}	1.47	5.62	5.30-6.00
	II. Term Money^{@@}	4.32	-	5.75-7.50
	III. CBLO	0.75	6.20	6.20-6.20
	IV. Market Repo	0.00	-	-
	V. Repo in Corporate Bond	0.83	8.00	8.00-8.00

RBI OPERATIONS[@]		Auction Date	Tenor (Days)	Maturity Date	Amount Outstanding	Current Rate/Cut off Rate
C.	Liquidity Adjustment Facility					
	(i) Repo (Fixed Rate)	03/08/2017	1	04/08/2017	21.65	6.00
	(ii) Repo (Variable Rate)	21/07/2017	14	04/08/2017	4.60	6.26
		25/07/2017	14	08/08/2017	3.25	6.26
		28/07/2017	14	11/08/2017	4.50	6.26
		01/08/2017	13	14/08/2017	4.50	6.26
	(iii) Reverse Repo (Fixed Rate)	03/08/2017	1	04/08/2017	118.29	5.75
	(iv) Reverse Repo (Variable Rate)	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
		14/07/2017	28	11/08/2017	9.50	6.24
		17/07/2017	28	14/08/2017	5.00	6.24
		18/07/2017	27	14/08/2017	7.00	6.24
		19/07/2017	28	16/08/2017	17.00	6.24
		20/07/2017	27	16/08/2017	100.04	6.24
		21/07/2017	28	18/08/2017	150.03	6.24
		21/07/2017	14	04/08/2017	148.10	6.24
		25/07/2017	28	22/08/2017	100.09	6.24
		25/07/2017	14	08/08/2017	46.15	6.24
		26/07/2017	28	23/08/2017	100.07	6.23
		26/07/2017	14	09/08/2017	64.40	6.24
		27/07/2017	28	24/08/2017	150.07	6.22
		27/07/2017	14	10/08/2017	200.04	6.24
		28/07/2017	27	24/08/2017	200.09	6.22
		28/07/2017	14	11/08/2017	143.06	6.24
		28/07/2017	7	04/08/2017	164.78	6.24
		31/07/2017	28	28/08/2017	100.05	6.20
		31/07/2017	14	14/08/2017	100.02	6.23
		31/07/2017	7	07/08/2017	150.06	6.24
		01/08/2017	28	29/08/2017	100.02	6.19
		01/08/2017	13	14/08/2017	100.04	6.20
		01/08/2017	7	08/08/2017	150.00	6.21

		02/08/2017	28	30/08/2017	150.00	6.21
		02/08/2017	14	16/08/2017	142.10	6.24
		02/08/2017	7	09/08/2017	182.50	6.24
		03/08/2017	28	31/08/2017	43.00	5.99
		03/08/2017	13	16/08/2017	127.00	5.99
		03/08/2017	7	10/08/2017	194.61	5.99
D	Marginal Standing Facility	03/08/2017	1	04/08/2017	7.75	6.25
E.	Standing Liquidity Facility Availed from RBI⁹				16.53	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	July 31, 2017	4,419.18
	(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 [¥]	August 03, 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: 2017-2018/346

Ajit Prasad
Assistant Adviser