



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi
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संचार विभाग, केंद्रीय कार्यालय, एस.बी.एस.मार्ग, मुंबई-400001

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August 21, 2018

Money Market Operations as on August 20, 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) | 1,978.90 | 6.38 | 5.00-8.30 |
| | I. Call Money | 165.66 | 6.38 | 5.00-6.55 |
| | II. Collateralised Borrowing and Lending Obligation (CBLO) | 1,253.86 | 6.38 | 6.00-6.50 |
| | III. Market Repo | 559.38 | 6.38 | 6.00-8.30 |
| | IV. Repo in Corporate Bond | 0.00 | | |
| B. | Term Segment | | | |
| | I. Notice Money^{**} | 2.42 | 6.30 | 5.50-6.60 |
| | II. Term Money^{@@} | 7.89 | - | 6.75-7.45 |
| | III. CBLO | 0.00 | - | - |
| | IV. Market Repo | 1.50 | 6.00 | 6.00-6.00 |
| | V. Repo in Corporate Bond | 0.85 | 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) | 20/08/2018 | 1 | 21/08/2018 | 39.21 | 6.50 |
| | (ii) Repo (Variable Rate) | 07/08/2018 | 14 | 21/08/2018 | 67.25 | 6.51 |
| | | 10/08/2018 | 14 | 24/08/2018 | 149.50 | 6.51 |
| | | 14/08/2018 | 14 | 28/08/2018 | 174.75 | 6.51 |
| | | 16/08/2018 | 15 | 31/08/2018 | 215.67 | 6.51 |
| | (iii) Reverse Repo (Fixed Rate) | 20/08/2018 | 1 | 21/08/2018 | 85.85 | 6.25 |
| | (iv) Reverse Repo (Variable Rate) | 14/08/2018 | 7 | 21/08/2018 | 21.85 | 6.49 |
| | | 16/08/2018 | 7 | 23/08/2018 | 87.68 | 6.49 |
| | | 20/08/2018 | 7 | 27/08/2018 | 154.92 | 6.49 |
| D. | Marginal Standing Facility | 20/08/2018 | 1 | 21/08/2018 | 28.70 | 6.75 |
| E. | Standing Liquidity Facility Availed from RBI[§] | | | | 23.88 | |

RESERVE POSITION[@]

| | | | |
|-----------|--|-----------------|----------|
| F. | Cash Reserves Position of Scheduled Commercial Banks | | |
| | (i) Cash balances with RBI as on# | August 13, 2018 | 4,688.76 |
| | | August 14, 2018 | 4,748.20 |
| | (ii) Average daily cash reserve requirement for the fortnight ending | August 17, 2018 | 4,705.30 |
| G. | Government of India Surplus Cash Balance Reckoned for Auction as on [¶] | August 20, 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

Ajit Prasad
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