



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 14, 2017

Money Market Operations as on August 11, 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)	1,866.47	5.83	0.01-6.00
	I. Call Money	126.70	5.85	4.90-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,219.83	5.89	5.00-5.96
	III. Market Repo	519.93	5.68	0.01-6.00
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money^{**}	11.19	5.77	5.00-6.00
	II. Term Money^{@@}	6.75	-	6.01-6.25
	III. CBLO	0.45	5.82	5.75-5.96
	IV. Market Repo	16.68	5.96	5.00-6.12
	V. Repo in Corporate Bond	1.05	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)	11/08/2017	3	14/08/2017	22.80	6.00
	(ii) Repo (Variable Rate)	01/08/2017	13	14/08/2017	4.50	6.26
		04/08/2017	14	18/08/2017	10.00	6.01
		08/08/2017	14	22/08/2017	4.75	6.01
		11/08/2017	13	24/08/2017	6.80	6.01
	(iii) Reverse Repo (Fixed Rate)	11/08/2017	3	14/08/2017	115.18	5.75
	(iv) Reverse Repo (Variable Rate)	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
		25/07/2017	28	22/08/2017	100.09	6.24
		26/07/2017	28	23/08/2017	100.07	6.23
		27/07/2017	28	24/08/2017	150.07	6.22
		28/07/2017	27	24/08/2017	200.09	6.22
		31/07/2017	28	28/08/2017	100.05	6.20
		31/07/2017	14	14/08/2017	100.02	6.23
		01/08/2017	28	29/08/2017	100.02	6.19
		01/08/2017	13	14/08/2017	100.04	6.20
		02/08/2017	28	30/08/2017	150.00	6.21
		02/08/2017	14	16/08/2017	142.10	6.24
		03/08/2017	28	31/08/2017	43.00	5.99
		03/08/2017	13	16/08/2017	127.00	5.99
		04/08/2017	28	01/09/2017	25.25	5.99
		04/08/2017	14	18/08/2017	128.25	5.99
		07/08/2017	28	04/09/2017	10.00	5.99
		07/08/2017	14	21/08/2017	15.25	5.99
		07/08/2017	7	14/08/2017	52.97	5.99
		08/08/2017	28	05/09/2017	4.00	5.99
		08/08/2017	14	22/08/2017	0.15	5.99
		08/08/2017	6	14/08/2017	20.37	5.99
		09/08/2017	7	16/08/2017	28.69	5.99
		10/08/2017	28	07/09/2017	0.30	5.99

		10/08/2017	14	24/08/2017	150.06	5.99
		10/08/2017	6	16/08/2017	200.05	5.99
		11/08/2017	28	08/09/2017	55.30	5.99
		11/08/2017	13	24/08/2017	152.40	5.99
		11/08/2017	7	18/08/2017	200.07	5.99
D	Marginal Standing Facility	11/08/2017	3	14/08/2017	10.30	6.25
E.	Standing Liquidity Facility Availed from RBI⁵				18.08	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	August 08, 2017	4,410.22
	(ii) Average daily cash reserve requirement for the fortnight ending	August 18, 2017	4,352.67
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	August 11, 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: 2017-2018/437

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