



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 18, 2017

Money Market Operations as on August 16, 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)	1,757.34	5.82	3.05-6.00
	I. Call Money	116.84	5.84	4.90-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,150.80	5.84	5.66-5.98
	III. Market Repo	489.70	5.77	3.05-6.00
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	2.76	5.80	5.30-6.10
	II. Term Money^{@@}	7.65	-	5.85-6.30
	III. CBLO	0.45	5.91	5.80-6.00
	IV. Market Repo	41.70	6.04	5.75-6.07
	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)	16/08/2017	2	18/08/2017	21.80	6.00	
	(ii) Repo (Variable Rate)		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
			14/08/2017	15	29/08/2017	4.25	6.03
			16/08/2017	2	18/08/2017	114.25	5.75
	(iii) Reverse Repo (Fixed Rate)		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
			01/08/2017	28	29/08/2017	100.02	6.19
			02/08/2017	28	30/08/2017	150.00	6.21
			03/08/2017	28	31/08/2017	43.00	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
			08/08/2017	28	05/09/2017	4.00	5.99
			08/08/2017	14	22/08/2017	0.15	5.99
		10/08/2017	28	07/09/2017	0.30	5.99	
	10/08/2017	14	24/08/2017	150.06	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		
	14/08/2017	7	21/08/2017	39.50	5.99		
	16/08/2017	28	13/09/2017	40.25	5.99		
	16/08/2017	14	30/08/2017	400.07	5.99		
	16/08/2017	7	23/08/2017	267.65	5.99		
	16/08/2017	2	18/08/2017	200.03	5.99		
D	Marginal Standing Facility	16/08/2017	2	18/08/2017	0.11	6.25	
E.	Standing Liquidity Facility Availed from RBI[®]				15.33		

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	August 11, 2017	4,308.33
	(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 16, 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: 2017-2018/466

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