



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi

Website : www.rbi.org.in

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संचार विभाग, केंद्रीय कार्यालय, एस.बी.एस.मार्ग, मुंबई-400001

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August 21, 2017

Money Market Operations as on August 18, 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)	64.35	5.58	3.00-6.00
	I. Call Money	32.46	5.78	5.25-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	31.88	5.38	3.00-6.00
	III. Market Repo	0.00		-
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	236.07	5.86	4.80-6.00
	II. Term Money^{@@}	2.35	-	5.80-6.35
	III. CBLO	687.77	5.08	3.00-5.50
	IV. Market Repo	953.62	5.80	3.00-6.97
	V. Repo in Corporate Bond	2.10	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)	18/08/2017	3	21/08/2017	31.55	6.00
	(ii) Repo (Variable Rate)	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
		18/08/2017	14	01/09/2017	10.00	6.01
	(iii) Reverse Repo (Fixed Rate)	18/08/2017	3	21/08/2017	289.38	5.75
	(iv) Reverse Repo (Variable Rate)	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
		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
		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
		18/08/2017	28	15/09/2017	50.00	5.99
		18/08/2017	14	01/09/2017	255.35	5.99
		18/08/2017	6	24/08/2017	264.70	5.99
D	Marginal Standing Facility	18/08/2017	3	21/08/2017	3.45	6.25
E.	Standing Liquidity Facility Availed from RBI[®]				18.08	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	August 12, 2017	4,308.33
		August 14, 2017	4,335.97
	(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 18, 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: 2017-2018/487

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