



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, 2017

Money Market Operations as on August 19, 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)	139.11	5.96	4.60-6.20
	I. Call Money	9.46	5.60	4.60-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	129.65	5.98	5.00-6.20
	III. Market Repo	0.00		-
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	0.40	5.41	5.30-5.45
	II. Term Money^{@@}	23.00	-	6.25-6.35
	III. CBLO	0.00	-	-
	IV. Market Repo	0.00	-	-
	V. Repo in Corporate Bond	0.00	-	-

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
		19/08/2017	2	21/08/2017	94.50	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
		19/08/2017	2	21/08/2017	41.87	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

		19/08/2017	2	21/08/2017	6.50	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 15, 2017	4,335.97
		August 16, 2017	4,565.67
	(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 : 2017-2018/488

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