



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 24, 2017

Money Market Operations as on August 23, 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) | 1,687.02 | 5.95 | 3.80-6.50 |
| | I. Call Money | 133.44 | 5.92 | 5.00-6.05 |
| | II. Collateralised Borrowing and Lending Obligation (CBLO) | 1,132.32 | 5.99 | 5.90-6.50 |
| | III. Market Repo | 421.26 | 5.85 | 3.80-6.10 |
| | IV. Repo in Corporate Bond | 0.00 | | - |
| B. | Term Segment | | | |
| | I. Notice Money** | 2.00 | 5.65 | 5.30-6.00 |
| | II. Term Money^{@@} | 19.11 | - | 5.90-6.50 |
| | III. CBLO | 0.00 | - | - |
| | IV. Market Repo | 1.70 | 5.75 | 5.75-5.75 |
| | V. Repo in Corporate Bond | 0.52 | 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) | 23/08/2017 | 1 | 24/08/2017 | 168.78 | 6.00 | |
| | (ii) Repo (Variable Rate) | | 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 |
| | | | 22/08/2017 | 14 | 05/09/2017 | 6.75 | 6.01 |
| | | | 23/08/2017 | 1 | 24/08/2017 | 57.80 | 5.75 |
| | (iii) Reverse Repo (Fixed Rate) | | 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 |
| | | | 08/08/2017 | 28 | 05/09/2017 | 4.00 | 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 |
| | | | 16/08/2017 | 28 | 13/09/2017 | 40.25 | 5.99 |
| | | | 16/08/2017 | 14 | 30/08/2017 | 400.07 | 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 | | |
| | 21/08/2017 | 7 | 28/08/2017 | 3.71 | 5.99 | | |
| | 22/08/2017 | 7 | 29/08/2017 | 59.60 | 5.99 | | |
| | 23/08/2017 | 28 | 20/09/2017 | 3.00 | 5.99 | | |
| | 23/08/2017 | 14 | 06/09/2017 | 100.03 | 5.99 | | |
| | 23/08/2017 | 7 | 30/08/2017 | 53.75 | 5.99 | | |
| D | Marginal Standing Facility | 23/08/2017 | 1 | 24/08/2017 | 0.00 | 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 19, 2017 | 4,349.18 |
| | (ii) Average daily cash reserve requirement for the fortnight ending | September 01, 2017 | 4,406.82 |
| G. | Government of India Surplus Cash Balance Reckoned for Auction as on [¥] | August 23, 2017 | 27.80 |

@ 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: 2017-2018/525

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