



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

DEPARTMENT OF COMMUNICATION, Central Office, S.B.S.Marg, Mumbai-400001

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September 01, 2017

Money Market Operations as on August 31, 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)	1,919.78	5.70	5.00-6.00
	I. Call Money	146.88	5.83	5.00-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,330.64	5.67	5.50-5.87
	III. Market Repo	442.26	5.77	5.00-6.00
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	1.95	5.64	5.25-6.05
	II. Term Money[@]	5.50	-	6.20-6.25
	III. CBLO	0.00	-	-
	IV. Market Repo	6.00	5.75	5.75-5.75
	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)	31/08/2017	1	01/09/2017	20.35	6.00	
	(ii) Repo (Variable Rate)		18/08/2017	14	01/09/2017	10.00	6.01
			22/08/2017	14	05/09/2017	6.75	6.01
			24/08/2017	15	08/09/2017	6.00	6.01
			29/08/2017	14	12/09/2017	4.25	6.01
			31/08/2017	1	01/09/2017	382.05	5.75
	(iii) Reverse Repo (Fixed Rate)		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
			11/08/2017	28	08/09/2017	55.30	5.99
			16/08/2017	28	13/09/2017	40.25	5.99
			18/08/2017	28	15/09/2017	50.00	5.99
			18/08/2017	14	01/09/2017	255.35	5.99
			23/08/2017	28	20/09/2017	3.00	5.99
			23/08/2017	14	06/09/2017	100.03	5.99
			24/08/2017	28	21/09/2017	78.00	5.99
			24/08/2017	14	07/09/2017	266.75	5.99
			28/08/2017	28	25/09/2017	11.00	5.99
			28/08/2017	14	11/09/2017	87.25	5.99
		28/08/2017	7	04/09/2017	200.07	5.99	
		29/08/2017	28	26/09/2017	30.00	5.99	
		29/08/2017	14	12/09/2017	200.07	5.99	
		29/08/2017	7	05/09/2017	200.07	5.99	
		30/08/2017	28	27/09/2017	20.25	5.99	
		30/08/2017	14	13/09/2017	156.30	5.99	
	30/08/2017	7	06/09/2017	279.25	5.99		
	31/08/2017	28	28/09/2017	24.00	5.99		
	31/08/2017	14	14/09/2017	220.40	5.99		
	31/08/2017	7	07/09/2017	264.91	5.99		
D	Marginal Standing Facility	31/08/2017	1	01/09/2017	0.00	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 28, 2017	4,455.57
	(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 31, 2017	8.19

@ 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: 2017-2018/601

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Assistant Adviser