



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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September 05, 2017

Money Market Operations as on September 04, 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)	1,725.68	5.81	5.00-6.00
	I. Call Money	115.60	5.86	5.00-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,142.75	5.80	5.01-5.95
	III. Market Repo	467.33	5.81	5.00-6.00
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	2.63	5.60	5.30-5.95
	II. Term Money^{@@}	1.32	-	5.80-6.26
	III. CBLO	0.50	5.85	5.85-5.85
	IV. Market Repo	9.12	6.00	6.00-6.00
	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)	04/09/2017	1	05/09/2017	20.45	6.00
	(ii) Repo (Variable Rate)	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
		01/09/2017	14	15/09/2017	8.00	6.01
	(iii) Reverse Repo (Fixed Rate)	04/09/2017	1	05/09/2017	106.79	5.75
	(iv) Reverse Repo (Variable Rate)	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
		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
		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
		01/09/2017	28	29/09/2017	5.00	5.99
		01/09/2017	14	15/09/2017	222.75	5.99
		01/09/2017	7	08/09/2017	300.86	5.99
		04/09/2017	25	29/09/2017	10.00	5.99
		04/09/2017	14	18/09/2017	150.05	5.99
		04/09/2017	7	11/09/2017	176.13	5.99
D	Marginal Standing Facility	04/09/2017	1	05/09/2017	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 30, 2017	4,392.00
		August 31, 2017	4,429.06
	(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 [¥]	September 04, 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: 2017-2018/628

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