



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 07, 2017

Money Market Operations as on September 06, 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) | 1,604.20 | 5.82 | 5.00-6.00 |
| | I. Call Money | 95.56 | 5.83 | 5.00-6.00 |
| | II. Collateralised Borrowing and Lending Obligation (CBLO) | 1,085.73 | 5.82 | 5.50-5.90 |
| | III. Market Repo | 422.92 | 5.81 | 5.00-6.00 |
| | IV. Repo in Corporate Bond | 0.00 | | - |
| B. | Term Segment | | | |
| | I. Notice Money** | 1.46 | 5.60 | 5.30-6.00 |
| | II. Term Money^{@@} | 2.87 | - | 5.75-6.25 |
| | III. CBLO | 16.45 | 5.81 | 5.80-5.81 |
| | IV. Market Repo | 8.18 | 6.03 | 6.00-6.07 |
| | V. Repo in Corporate Bond | 0.75 | 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) | 06/09/2017 | 1 | 07/09/2017 | 17.90 | 6.00 |
| | (ii) Repo (Variable Rate) | 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 |
| | | 05/09/2017 | 14 | 19/09/2017 | 6.75 | 6.01 |
| | (iii) Reverse Repo (Fixed Rate) | 06/09/2017 | 1 | 07/09/2017 | 81.78 | 5.75 |
| | (iv) Reverse Repo (Variable Rate) | 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 |
| | | 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 |
| | | 30/08/2017 | 28 | 27/09/2017 | 20.25 | 5.99 |
| | | 30/08/2017 | 14 | 13/09/2017 | 156.30 | 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 |
| | | 05/09/2017 | 28 | 03/10/2017 | 3.00 | 5.99 |
| | | 05/09/2017 | 14 | 19/09/2017 | 105.40 | 5.99 |
| | | 05/09/2017 | 7 | 12/09/2017 | 149.30 | 5.99 |
| | | 06/09/2017 | 28 | 04/10/2017 | 0.00 | - |
| | | 06/09/2017 | 14 | 20/09/2017 | 137.40 | 5.99 |
| | | 06/09/2017 | 7 | 13/09/2017 | 159.20 | 5.99 |
| D | Marginal Standing Facility | 06/09/2017 | 1 | 07/09/2017 | 0.00 | 6.25 |
| E. | Standing Liquidity Facility Availed from RBI⁹ | | | | 18.08 | |

RESERVE POSITION[@]

| F. | Cash Reserves Position of Scheduled Commercial Banks | | |
|-----------|---|--------------------|----------|
| | (i) Cash balances with RBI as on# | September 02, 2017 | 4,313.70 |
| | (ii) Average daily cash reserve requirement for the fortnight ending | September 15, 2017 | 4,379.79 |
| G. | Government of India Surplus Cash Balance Reckoned for Auction as on ¥ | September 06, 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: 2017-2018/655

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