



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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September 08, 2017

Money Market Operations as on September 07, 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)	1,626.28	5.83	5.00-6.03
	I. Call Money	114.96	5.84	5.00-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,045.53	5.82	5.76-6.03
	III. Market Repo	465.79	5.83	5.25-6.00
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	2.35	5.74	5.30-6.00
	II. Term Money^{@@}	0.67	-	5.80-6.15
	III. CBLO	0.00	-	-
	IV. Market Repo	30.94	5.93	5.75-6.00
	V. Repo in Corporate Bond	1.45	7.97	7.90-8.25

RBI OPERATIONS[@]		Auction Date	Tenor (Days)	Maturity Date	Amount Outstanding	Current Rate/Cut off Rate
C.	Liquidity Adjustment Facility					
	(i) Repo (Fixed Rate)	07/09/2017	1	08/09/2017	20.55	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)	07/09/2017	1	08/09/2017	82.58	5.75
	(iv) Reverse Repo (Variable Rate)	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
		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
		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
		07/09/2017	28	05/10/2017	7.50	5.99
		07/09/2017	14	21/09/2017	150.05	5.99
		07/09/2017	7	14/09/2017	200.08	5.99
D	Marginal Standing Facility	07/09/2017	1	08/09/2017	0.20	6.25
E.	Standing Liquidity Facility Availed from RBI⁹				15.77	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	September 04, 2017	4,399.28
	(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 07, 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: 2017-2018/668

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