



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

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

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September 15, 2017

Money Market Operations as on September 14, 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)	1,692.37	5.84	5.00-6.00
	I. Call Money	138.06	5.83	5.00-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,047.76	5.85	5.70-5.90
	III. Market Repo	506.55	5.83	5.00-6.00
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	1.57	5.60	5.30-5.90
	II. Term Money^{@@}	2.78	-	5.80-6.75
	III. CBLO	2.50	5.75	5.75-5.75
	IV. Market Repo	11.56	5.83	5.50-6.01
	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)	14/09/2017	1	15/09/2017	20.05	6.00
	(ii) Repo (Variable Rate)	01/09/2017	14	15/09/2017	8.00	6.01
		05/09/2017	14	19/09/2017	6.75	6.01
		08/09/2017	14	22/09/2017	6.65	6.01
		12/09/2017	14	26/09/2017	4.00	6.01
	(iii) Reverse Repo (Fixed Rate)	14/09/2017	1	15/09/2017	178.32	5.75
	(iv) Reverse Repo (Variable Rate)	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
		29/08/2017	28	26/09/2017	30.00	5.99
		30/08/2017	28	27/09/2017	20.25	5.99
		31/08/2017	28	28/09/2017	24.00	5.99
		01/09/2017	28	29/09/2017	5.00	5.99
		01/09/2017	14	15/09/2017	222.75	5.99
		04/09/2017	25	29/09/2017	10.00	5.99
		04/09/2017	14	18/09/2017	150.05	5.99
		05/09/2017	28	03/10/2017	3.00	5.99
		05/09/2017	14	19/09/2017	105.40	5.99
		06/09/2017	28	04/10/2017	0.00	-
		06/09/2017	14	20/09/2017	137.40	5.99
		07/09/2017	28	05/10/2017	7.50	5.99
		07/09/2017	14	21/09/2017	150.05	5.99
		08/09/2017	28	06/10/2017	4.00	5.99
		08/09/2017	14	22/09/2017	150.04	5.99
		08/09/2017	7	15/09/2017	150.04	5.98
		11/09/2017	28	09/10/2017	5.00	5.99
		11/09/2017	14	25/09/2017	49.50	5.99
		11/09/2017	7	18/09/2017	121.15	5.99
		12/09/2017	28	10/10/2017	40.50	5.99
		12/09/2017	14	26/09/2017	112.30	5.99
		12/09/2017	7	19/09/2017	160.19	5.99
		13/09/2017	28	11/10/2017	25.00	5.99
		13/09/2017	14	27/09/2017	87.70	5.99
		13/09/2017	7	20/09/2017	150.06	5.99

		14/09/2017	28	12/10/2017	0.00	-
		14/09/2017	14	28/09/2017	200.06	5.99
		14/09/2017	7	21/09/2017	162.61	5.99
D	Marginal Standing Facility	14/09/2017	1	15/09/2017	0.62	6.25
E.	Standing Liquidity Facility Availed from RBI⁵				17.53	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	September 11, 2017	4,419.15
	(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 14, 2017	25.40

@ 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: 2017-2018/740

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