



**भारतीय रिज़र्व बैंक**

**RESERVE BANK OF INDIA**

वेबसाइट : [www.rbi.org.in/hindi](http://www.rbi.org.in/hindi)

Website : [www.rbi.org.in](http://www.rbi.org.in)

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September 21, 2017

**Money Market Operations as on September 20, 2017**

(Amount in Rupees billion, Rate in Per cent)

<b>MONEY MARKETS<sup>@</sup></b>		<b>Volume (One Leg)</b>	<b>Weighted Average Rate</b>	<b>Range</b>
<b>A.</b>	<b>Overnight Segment (I+II+III+IV)</b>	1,780.51	5.92	3.00-6.05
	<b>I. Call Money</b>	149.25	5.89	5.00-6.05
	<b>II. Collateralised Borrowing and Lending Obligation (CBLO)</b>	1,118.85	5.96	5.51-6.01
	<b>III. Market Repo</b>	512.41	5.85	3.00-6.05
	<b>IV. Repo in Corporate Bond</b>	0.00		-
<b>B.</b>	<b>Term Segment</b>			
	<b>I. Notice Money**</b>	3.35	5.73	5.30-6.22
	<b>II. Term Money<sup>@@</sup></b>	2.15	-	5.90-6.70
	<b>III. CBLO</b>	2.00	5.90	5.90-5.90
	<b>IV. Market Repo</b>	4.68	6.01	6.01-6.01
	<b>V. Repo in Corporate Bond</b>	1.05	7.90	7.90-7.90

<b>RBI OPERATIONS<sup>@</sup></b>		<b>Auction Date</b>	<b>Tenor (Days)</b>	<b>Maturity Date</b>	<b>Amount Outstanding</b>	<b>Current Rate/Cut off Rate</b>
<b>C.</b>	<b>Liquidity Adjustment Facility</b>					
	(i) Repo (Fixed Rate)	20/09/2017	1	21/09/2017	24.75	6.00
	(ii) Repo (Variable Rate)	08/09/2017	14	22/09/2017	6.65	6.01
		12/09/2017	14	26/09/2017	4.00	6.01
		15/09/2017	14	29/09/2017	31.50	6.01
		19/09/2017	14	03/10/2017	65.75	6.01
	(iii) Reverse Repo (Fixed Rate)	20/09/2017	1	21/09/2017	25.46	5.75
	(iv) Reverse Repo (Variable Rate)	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
		04/09/2017	25	29/09/2017	10.00	5.99
		05/09/2017	28	03/10/2017	3.00	5.99
		06/09/2017	28	04/10/2017	0.00	-
		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
		11/09/2017	28	09/10/2017	5.00	5.99
		11/09/2017	14	25/09/2017	49.50	5.99
		12/09/2017	28	10/10/2017	40.50	5.99
		12/09/2017	14	26/09/2017	112.30	5.99
		13/09/2017	28	11/10/2017	25.00	5.99
		13/09/2017	14	27/09/2017	87.70	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
		15/09/2017	28	13/10/2017	0.00	-
		15/09/2017	14	29/09/2017	86.25	5.99
		15/09/2017	7	22/09/2017	0.50	5.99
		19/09/2017	28	17/10/2017	12.00	5.99
		19/09/2017	14	03/10/2017	5.00	5.99
		19/09/2017	7	26/09/2017	81.70	5.99
		20/09/2017	28	18/10/2017	0.00	-

		20/09/2017	14	04/10/2017	144.50	5.99
		20/09/2017	7	27/09/2017	173.09	5.99
<b>D</b>	<b>Marginal Standing Facility</b>	20/09/2017	1	21/09/2017	0.00	6.25
<b>E.</b>	<b>Standing Liquidity Facility Availed from RBI<sup>§</sup></b>				18.60	

**RESERVE POSITION<sup>@</sup>**

<b>F.</b>	<b>Cash Reserves Position of Scheduled Commercial Banks</b>	
	(i) Cash balances with RBI as on#	September 16, 2017 4,254.10
	(ii) Average daily cash reserve requirement for the fortnight ending	September 29, 2017 4,425.07
<b>G.</b>	Government of India Surplus Cash Balance Reckoned for Auction as on <sup>¥</sup>	September 20, 2017 107.90

@ 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: 2017-2018/791**

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