



भारतीय रिज़र्व बैंक

RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi

Website : www.rbi.org.in

ई-मेल email: helpdoc@rbi.org.in

संचार विभाग, केंद्रीय कार्यालय, एस.बी.एस.मार्ग, मुंबई-400001

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

फोन/Phone: 91 22 2266 0502 फैक्स/Fax: 91 22 22660358

September 22, 2017

Money Market Operations as on September 21, 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)	1,733.32	5.94	3.00-6.02
	I. Call Money	126.26	5.89	5.00-6.02
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,140.85	5.98	5.75-6.02
	III. Market Repo	466.21	5.85	3.00-6.00
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	6.28	5.86	5.30-6.05
	II. Term Money^{@@}	5.46	-	5.90-6.35
	III. CBLO	0.25	5.65	5.65-5.65
	IV. Market Repo	12.95	5.89	5.75-6.05
	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)	21/09/2017	1	22/09/2017	30.07	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)	21/09/2017	1	22/09/2017	62.15	5.75
	(iv) Reverse Repo (Variable Rate)	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
		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
		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
		21/09/2017	27	18/10/2017	50.00	5.99

		21/09/2017	14	05/10/2017	147.50	5.99
		21/09/2017	7	28/09/2017	104.50	5.99
D	Marginal Standing Facility	21/09/2017	1	22/09/2017	0.52	6.25
E.	Standing Liquidity Facility Availed from RBI[§]				17.50	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks	
	(i) Cash balances with RBI as on#	September 18, 2017 4,462.98
	(ii) Average daily cash reserve requirement for the fortnight ending	September 29, 2017 4,425.07
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	September 21, 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: 2017-2018/801

Ajit Prasad
Assistant Adviser