



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 29, 2017

Money Market Operations as on September 28, 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)	2,046.23	5.85	4.50-6.00
	I. Call Money	150.37	5.83	5.00-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,396.25	5.86	5.50-5.94
	III. Market Repo	499.61	5.83	4.50-6.00
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	10.41	5.68	5.00-6.00
	II. Term Money^{@@}	4.12	-	6.15-7.00
	III. CBLO	3.78	5.87	5.85-5.90
	IV. Market Repo	0.00	-	-
	V. Repo in Corporate Bond	0.00	-	-

RBI OPERATIONS[@]		Auction Date	Tenor (Days)	Maturity Date	Amount Outstanding	Current Rate/Cut off Rate
C.	Liquidity Adjustment Facility					
	(i) Repo (Fixed Rate)	28/09/2017	1	29/09/2017	20.55	6.00
	(ii) Repo (Variable Rate)	15/09/2017	14	29/09/2017	31.50	6.01
		19/09/2017	14	03/10/2017	65.75	6.01
		22/09/2017	14	06/10/2017	67.65	6.01
		26/09/2017	14	10/10/2017	19.00	6.01
	(iii) Reverse Repo (Fixed Rate)	28/09/2017	1	29/09/2017	356.77	5.75
	(iv) Reverse Repo (Variable Rate)	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
		11/09/2017	28	09/10/2017	5.00	5.99
		12/09/2017	28	10/10/2017	40.50	5.99
		13/09/2017	28	11/10/2017	25.00	5.99
		14/09/2017	28	12/10/2017	0.00	-
		15/09/2017	28	13/10/2017	0.00	-
		15/09/2017	14	29/09/2017	86.25	5.99
		19/09/2017	28	17/10/2017	12.00	5.99
		19/09/2017	14	03/10/2017	5.00	5.99
		20/09/2017	28	18/10/2017	0.00	-
		20/09/2017	14	04/10/2017	144.50	5.99
		21/09/2017	27	18/10/2017	50.00	5.99
		21/09/2017	14	05/10/2017	147.50	5.99
		22/09/2017	26	18/10/2017	0.00	-
		22/09/2017	14	06/10/2017	20.50	5.99
		22/09/2017	7	29/09/2017	150.04	5.99
		25/09/2017	14	09/10/2017	25.75	5.99
		25/09/2017	4	29/09/2017	100.04	5.98
		26/09/2017	28	24/10/2017	10.00	5.99
		26/09/2017	14	10/10/2017	70.00	5.99
		26/09/2017	7	03/10/2017	200.04	5.99
		27/09/2017	14	11/10/2017	70.00	5.99
		27/09/2017	7	04/10/2017	100.02	5.99
		28/09/2017	28	26/10/2017	0.00	-

		28/09/2017	14	12/10/2017	70.00	5.99
		28/09/2017	7	05/10/2017	117.25	5.99
		28/09/2017	1	29/09/2017	200.02	5.96
D	Marginal Standing Facility	28/09/2017	1	29/09/2017	28.85	6.25
E.	Standing Liquidity Facility Availed from RBI⁹				18.60	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	September 23, 2017	4,454.56
	(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 28, 2017	183.90

@ 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: 2017-2018/874

Ajit Prasad
Assistant Adviser