



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

October 05, 2017

Money Market Operations as on October 04, 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)	1,765.19	5.80	5.00-6.00
	I. Call Money	95.49	5.87	5.00-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,252.20	5.78	5.50-5.84
	III. Market Repo	417.49	5.83	5.00-6.00
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	15.45	5.75	5.15-6.00
	II. Term Money^{@@}	4.44	-	5.90-6.20
	III. CBLO	0.00	-	-
	IV. Market Repo	4.68	5.99	5.99-5.99
	V. Repo in Corporate Bond	5.20	6.43	6.20-7.90

RBI OPERATIONS[@]		Auction Date	Tenor (Days)	Maturity Date	Amount Outstanding	Current Rate/Cut off Rate
C.	Liquidity Adjustment Facility					
	(i) Repo (Fixed Rate)	04/10/2017	1	05/10/2017	21.17	6.00
	(ii) Repo (Variable Rate)	22/09/2017	14	06/10/2017	67.65	6.01
		26/09/2017	14	10/10/2017	19.00	6.01
		29/09/2017	14	13/10/2017	38.65	6.01
		03/10/2017	14	17/10/2017	6.25	6.01
	(iii) Reverse Repo (Fixed Rate)	04/10/2017	1	05/10/2017	280.05	5.75
	(iv) Reverse Repo (Variable Rate)	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	-
		19/09/2017	28	17/10/2017	12.00	5.99
		20/09/2017	28	18/10/2017	0.00	-
		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
		25/09/2017	14	09/10/2017	25.75	5.99
		26/09/2017	28	24/10/2017	10.00	5.99
		26/09/2017	14	10/10/2017	70.00	5.99
		27/09/2017	14	11/10/2017	70.00	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
		29/09/2017	28	27/10/2017	0.00	-
		29/09/2017	14	13/10/2017	30.00	5.99
		29/09/2017	7	06/10/2017	252.75	5.99
		03/10/2017	28	31/10/2017	37.50	5.99
		03/10/2017	14	17/10/2017	153.75	5.99
		03/10/2017	7	10/10/2017	399.00	5.99
		04/10/2017	28	01/11/2017	2.00	5.99
		04/10/2017	14	18/10/2017	100.00	5.99
		04/10/2017	7	11/10/2017	208.48	5.99

D	Marginal Standing Facility	04/10/2017	1	05/10/2017	13.50	6.25
E.	Standing Liquidity Facility Availed from RBI[#]				19.28	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks					
	(i) Cash balances with RBI as on#			September 28, 2017	4,465.14	
				September 29, 2017	4,534.06	
	(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 [¥]			October 04, 2017	131.55	

[@] 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: 2017-2018/933

Ajit Prasad
Assistant Adviser