



**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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October 06, 2017

**Money Market Operations as on October 05, 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>	1,762.55	5.74	3.00-6.00
	<b>I. Call Money</b>	106.18	5.83	4.95-6.00
	<b>II. Collateralised Borrowing and Lending Obligation (CBLO)</b>	1,213.82	5.71	5.50-5.82
	<b>III. Market Repo</b>	442.56	5.80	3.00-6.00
	<b>IV. Repo in Corporate Bond</b>	0.00		-
<b>B.</b>	<b>Term Segment</b>			
	<b>I. Notice Money**</b>	2.87	5.72	5.35-6.00
	<b>II. Term Money<sup>@@</sup></b>	6.68	-	6.05-6.35
	<b>III. CBLO</b>	2.11	5.75	5.75-5.75
	<b>IV. Market Repo</b>	1.95	4.86	4.26-5.50
	<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)	05/10/2017	1	06/10/2017	28.47	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)	05/10/2017	1	06/10/2017	149.89	5.75
	(iv) Reverse Repo (Variable Rate)	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
		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
		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
		05/10/2017	28	02/11/2017	7.50	5.99
		05/10/2017	13	18/10/2017	250.05	5.99
		05/10/2017	7	12/10/2017	381.88	5.99

<b>D</b>	<b>Marginal Standing Facility</b>	05/10/2017	1	06/10/2017	73.40	6.25
<b>E.</b>	<b>Standing Liquidity Facility Availed from RBI<sup>®</sup></b>				19.28	

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

<b>F.</b>	<b>Cash Reserves Position of Scheduled Commercial Banks</b>				
	(i) Cash balances with RBI as on#			September 30, 2017	4,534.06
	(ii) Average daily cash reserve requirement for the fortnight ending			October 13, 2017	4,415.39
<b>G.</b>	Government of India Surplus Cash Balance Reckoned for Auction as on <sup>¥</sup>			October 05, 2017	1.60

<sup>@</sup> 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

<sup>\*\*</sup> Relates to uncollateralized transactions of 2 to 14 days tenor.

<sup>@@</sup> 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: 2017-2018/942**

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