



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 09, 2017

Money Market Operations as on October 06, 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)	44.56	5.74	5.00-6.00
	I. Call Money	5.12	5.51	5.20-5.95
	II. Collateralised Borrowing and Lending Obligation (CBLO)	39.45	5.77	5.00-6.00
	III. Market Repo	0.00		-
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	128.62	5.85	4.95-6.06
	II. Term Money^{@@}	10.00	-	5.90-6.55
	III. CBLO	1,195.92	5.79	5.70-5.99
	IV. Market Repo	480.56	5.74	3.00-6.00
	V. Repo in Corporate Bond	1.00	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)	06/10/2017	3	09/10/2017	17.50	6.00
	(ii) Repo (Variable Rate)	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
		06/10/2017	12	18/10/2017	7.40	6.01
	(iii) Reverse Repo (Fixed Rate)	06/10/2017	3	09/10/2017	80.02	5.75
	(iv) Reverse Repo (Variable Rate)	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	-
		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
		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
		06/10/2017	28	03/11/2017	5.00	5.99
		06/10/2017	12	18/10/2017	55.00	5.99
		06/10/2017	7	13/10/2017	127.13	5.99

D	Marginal Standing Facility	06/10/2017	3	09/10/2017	0.00	6.25
E.	Standing Liquidity Facility Availed from RBI^b				19.28	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks				
	(i) Cash balances with RBI as on#			October 02, 2017	4,534.06
	(ii) Average daily cash reserve requirement for the fortnight ending			October 13, 2017	4,415.39
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]			October 06, 2017	0.00

@ 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: 2017-2018/962

Ajit Prasad
Assistant Adviser