



भारतीय रिज़र्व बैंक

RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi

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

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October 12, 2017

Money Market Operations as on October 11, 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)	1,883.52	5.87	4.75-6.05
	I. Call Money	125.27	5.85	4.95-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,265.60	5.88	5.60-5.99
	III. Market Repo	492.65	5.86	4.75-6.05
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	0.80	5.95	5.60-6.10
	II. Term Money^{@@}	2.36	-	6.05-7.00
	III. CBLO	1.30	5.75	5.75-5.75
	IV. Market Repo	14.54	6.01	6.00-6.01
	V. Repo in Corporate Bond	0.32	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)	11/10/2017	1	12/10/2017	21.30	6.00
	(ii) Repo (Variable Rate)	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
		10/10/2017	14	24/10/2017	4.75	6.01
	(iii) Reverse Repo (Fixed Rate)	11/10/2017	1	12/10/2017	108.44	5.75
	(iv) Reverse Repo (Variable Rate)	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	-
		26/09/2017	28	24/10/2017	10.00	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
		04/10/2017	28	01/11/2017	2.00	5.99
		04/10/2017	14	18/10/2017	100.00	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
		10/10/2017	28	07/11/2017	20.00	5.99
		10/10/2017	14	24/10/2017	57.00	5.99
		10/10/2017	7	17/10/2017	62.25	5.99
		11/10/2017	28	08/11/2017	25.00	5.99
		11/10/2017	14	25/10/2017	84.00	5.99
		11/10/2017	7	18/10/2017	186.12	5.99

D	Marginal Standing Facility	11/10/2017	1	12/10/2017	0.00	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#	October 07, 2017	4,294.16
	(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 11, 2017	57.05

[@] 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: 2017-2018/1005

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