



**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)

ई-मेल email: [helpdoc@rbi.org.in](mailto: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 23, 2017

**Money Market Operations as on October 18, 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>	50.38	5.81	5.00-6.50
	<b>I. Call Money</b>	15.20	5.81	5.25-6.00
	<b>II. Collateralised Borrowing and Lending Obligation (CBLO)</b>	35.18	5.81	5.00-6.50
	<b>III. Market Repo</b>	0.00		-
	<b>IV. Repo in Corporate Bond</b>	0.00		-
<b>B.</b>	<b>Term Segment</b>			
	<b>I. Notice Money**</b>	101.99	5.97	4.95-6.10
	<b>II. Term Money<sup>@@</sup></b>	7.54	-	5.70-6.55
	<b>III. CBLO</b>	1,209.00	5.88	5.70-6.25
	<b>IV. Market Repo</b>	455.51	5.94	4.50-6.10
	<b>V. Repo in Corporate Bond</b>	0.70	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)	18/10/2017	5	23/10/2017	14.00	6.00
	(ii) Repo (Variable Rate)	10/10/2017	14	24/10/2017	4.75	6.01
		13/10/2017	14	27/10/2017	13.15	6.01
		17/10/2017	14	31/10/2017	158.25	6.01
		18/10/2017	16	03/11/2017	17.40	6.01
	(iii) Reverse Repo (Fixed Rate)	18/10/2017	5	23/10/2017	40.88	5.75
	(iv) Reverse Repo (Variable Rate)	26/09/2017	28	24/10/2017	10.00	5.99
		28/09/2017	28	26/10/2017	0.00	-
		29/09/2017	28	27/10/2017	0.00	-
		03/10/2017	28	31/10/2017	37.50	5.99
		04/10/2017	28	01/11/2017	2.00	5.99
		05/10/2017	28	02/11/2017	7.50	5.99
		06/10/2017	28	03/11/2017	5.00	5.99
		10/10/2017	28	07/11/2017	20.00	5.99
		10/10/2017	14	24/10/2017	57.00	5.99
		11/10/2017	28	08/11/2017	25.00	5.99
		11/10/2017	14	25/10/2017	84.00	5.99
		12/10/2017	28	09/11/2017	0.00	-
		12/10/2017	14	26/10/2017	88.25	5.99
		13/10/2017	28	10/11/2017	0.00	-
		13/10/2017	14	27/10/2017	100.03	5.99
		17/10/2017	14	31/10/2017	0.00	-
		17/10/2017	7	24/10/2017	38.70	5.99
		18/10/2017	28	15/11/2017	94.50	5.99
		18/10/2017	14	01/11/2017	250.06	5.99
		18/10/2017	7	25/10/2017	150.99	5.99
<b>D</b>	<b>Marginal Standing Facility</b>	18/10/2017	5	23/10/2017	22.25	6.25
<b>E.</b>	<b>Standing Liquidity Facility Availed from RBI<sup>5</sup></b>				19.63	

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

<b>F.</b>	<b>Cash Reserves Position of Scheduled Commercial Banks</b>		
	(i) Cash balances with RBI as on#	October 14, 2017	4,348.05
	(ii) Average daily cash reserve requirement for the fortnight ending	October 27, 2017	4,494.02
<b>G.</b>	Government of India Surplus Cash Balance Reckoned for Auction as on <sup>¥</sup>	October 18, 2017	193.55

@ 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: 2017-2018/1095**

**Ajit Prasad**  
Assistant Adviser