



भारतीय रिज़र्व बैंक

RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi

Website : www.rbi.org.in

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

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October 24, 2017

Money Market Operations as on October 23, 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)	1,892.27	5.86	4.95-6.10
	I. Call Money	148.50	5.85	4.95-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,311.60	5.86	5.00-5.95
	III. Market Repo	432.17	5.89	5.00-6.10
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	2.64	5.70	5.25-6.11
	II. Term Money^{@@}	10.25	-	5.90-6.75
	III. CBLO	0.00	-	-
	IV. Market Repo	10.74	5.90	5.40-6.00
	V. Repo in Corporate Bond	1.05	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)	23/10/2017	1	24/10/2017	26.25	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)	23/10/2017	1	24/10/2017	67.23	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
		23/10/2017	28	20/11/2017	0.00	-
		23/10/2017	14	06/11/2017	53.50	5.99
		23/10/2017	7	30/10/2017	100.02	5.99
D	Marginal Standing Facility	23/10/2017	1	24/10/2017	59.00	6.25
E.	Standing Liquidity Facility Availed from RBI⁵				19.63	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	October 18, 2017	4,819.70
	(ii) Average daily cash reserve requirement for the fortnight ending	October 27, 2017	4,494.02
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	October 23, 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: 2017-2018/1107

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