



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

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October 25, 2017

Money Market Operations as on October 24, 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)	1,850.39	5.85	4.75-6.00
	I. Call Money	148.71	5.86	4.95-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,272.21	5.85	5.01-6.00
	III. Market Repo	429.47	5.84	4.75-6.00
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	1.94	5.95	5.30-6.20
	II. Term Money^{@@}	5.35	-	6.00-6.35
	III. CBLO	2.00	5.85	5.85-5.85
	IV. Market Repo	13.06	5.85	5.75-6.00
	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)	24/10/2017	1	25/10/2017	25.30	6.00
	(ii) Repo (Variable Rate)	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
		24/10/2017	14	07/11/2017	104.75	6.01
	(iii) Reverse Repo (Fixed Rate)	24/10/2017	1	25/10/2017	76.31	5.75
	(iv) Reverse Repo (Variable Rate)	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
		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	-
		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
		24/10/2017	14	07/11/2017	47.60	5.99
		24/10/2017	7	31/10/2017	82.39	5.99
D	Marginal Standing Facility	24/10/2017	1	25/10/2017	9.00	6.25
E.	Standing Liquidity Facility Availed from RBI[®]				18.43	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	October 19, 2017	4,763.83
		October 20, 2017	4,670.24
	(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 24, 2017	293.55

@ 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: 2017-2018/1121

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