



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 26, 2017

Money Market Operations as on October 25, 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)	1,809.83	5.88	4.70-6.05
	I. Call Money	127.78	5.88	4.95-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,221.18	5.90	5.00-6.01
	III. Market Repo	460.87	5.84	4.70-6.05
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	1.08	5.87	5.60-6.06
	II. Term Money^{@@}	4.35	-	6.20-6.75
	III. CBLO	1.90	5.85	5.85-5.85
	IV. Market Repo	0.00	-	-
	V. Repo in Corporate Bond	0.35	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)	25/10/2017	1	26/10/2017	34.25	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)	25/10/2017	1	26/10/2017	167.01	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
		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
		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
		25/10/2017	28	22/11/2017	0.00	-
		25/10/2017	14	08/11/2017	21.80	5.99
		25/10/2017	7	01/11/2017	46.57	5.99
D	Marginal Standing Facility	25/10/2017	1	26/10/2017	0.75	6.25
E.	Standing Liquidity Facility Availed from RBI⁵				19.44	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	October 21, 2017	4,495.38
	(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 25, 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: 2017-2018/1143

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