



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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November 01, 2017

Money Market Operations as on October 31, 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)	1,955.10	5.95	4.85-6.20
	I. Call Money	108.31	5.88	4.85-6.20
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,302.23	5.97	5.00-6.03
	III. Market Repo	544.56	5.90	5.00-6.15
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	22.84	5.88	5.25-6.00
	II. Term Money^{@@}	2.11	-	6.10-6.45
	III. CBLO	0.00	-	-
	IV. Market Repo	5.51	5.87	5.75-6.01
	V. Repo in Corporate Bond	0.00	-	-

RBI OPERATIONS[@]		Auction Date	Tenor (Days)	Maturity Date	Amount Outstanding	Current Rate/Cut off Rate
C.	Liquidity Adjustment Facility					
	(i) Repo (Fixed Rate)	31/10/2017	1	01/11/2017	106.50	6.00
	(ii) Repo (Variable Rate)	18/10/2017	16	03/11/2017	17.40	6.01
		24/10/2017	14	07/11/2017	104.75	6.01
		27/10/2017	14	10/11/2017	13.85	6.01
		31/10/2017	14	14/11/2017	57.75	6.01
	(iii) Reverse Repo (Fixed Rate)	31/10/2017	1	01/11/2017	190.98	5.75
	(iv) Reverse Repo (Variable Rate)	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	-
		13/10/2017	28	10/11/2017	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
		24/10/2017	14	07/11/2017	47.60	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
		26/10/2017	28	23/11/2017	0.00	-
		26/10/2017	14	09/11/2017	23.00	5.99
		26/10/2017	7	02/11/2017	98.75	5.99
		27/10/2017	28	24/11/2017	20.00	5.99
		27/10/2017	14	10/11/2017	0.00	-
		27/10/2017	7	03/11/2017	150.03	5.99
		30/10/2017	14	13/11/2017	14.00	5.99
		30/10/2017	7	06/11/2017	107.02	5.99
		31/10/2017	14	14/11/2017	13.00	5.99
		31/10/2017	7	07/11/2017	95.57	5.99
D.	Marginal Standing Facility	31/10/2017	1	01/11/2017	0.00	6.25
E.	Standing Liquidity Facility Availed from RBI[®]				19.44	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	October 27, 2017	4,370.59
	(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 31, 2017	193.75

@ 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: 2017-2018/1194

Ajit Prasad
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