



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

वेबसाइट : www.rbi.org.in/hindi

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

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November 15, 2017

Money Market Operations as on November 14, 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)	1,960.64	5.91	3.00-6.05
	I. Call Money	144.65	5.84	4.90-6.05
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,316.72	5.93	5.56-6.03
	III. Market Repo	499.27	5.86	3.00-6.00
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	1.93	5.63	5.25-6.05
	II. Term Money^{@@}	6.45	-	6.00-6.37
	III. CBLO	0.00	-	-
	IV. Market Repo	3.42	5.85	5.40-6.01
	V. Repo in Corporate Bond	0.32	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)	14/11/2017	1	15/11/2017	30.60	6.00
	(ii) Repo (Variable Rate)	03/11/2017	14	17/11/2017	47.40	6.01
		07/11/2017	14	21/11/2017	4.10	6.01
		10/11/2017	14	24/11/2017	133.65	6.01
		14/11/2017	14	28/11/2017	93.00	6.01
	(iii) Reverse Repo (Fixed Rate)	14/11/2017	1	15/11/2017	62.80	5.75
	(iv) Reverse Repo (Variable Rate)	18/10/2017	28	15/11/2017	94.50	5.99
		23/10/2017	28	20/11/2017	0.00	-
		25/10/2017	28	22/11/2017	0.00	-
		26/10/2017	28	23/11/2017	0.00	-
		27/10/2017	28	24/11/2017	20.00	5.99
		01/11/2017	28	29/11/2017	36.00	5.99
		01/11/2017	14	15/11/2017	108.05	5.99
		02/11/2017	28	30/11/2017	0.00	-
		02/11/2017	14	16/11/2017	37.00	5.99
		03/11/2017	27	30/11/2017	5.00	5.99
		03/11/2017	14	17/11/2017	47.00	5.99
		06/11/2017	28	04/12/2017	15.00	5.99
		06/11/2017	14	20/11/2017	27.60	5.99
		08/11/2017	14	22/11/2017	30.00	5.99
		08/11/2017	7	15/11/2017	35.97	5.99
		09/11/2017	28	07/12/2017	0.00	-
		09/11/2017	14	23/11/2017	57.00	5.99
		09/11/2017	7	16/11/2017	61.83	5.99
		10/11/2017	28	08/12/2017	0.00	-
		10/11/2017	14	24/11/2017	30.65	5.99
		10/11/2017	7	17/11/2017	100.01	5.97
		13/11/2017	14	27/11/2017	65.05	5.99
		13/11/2017	7	20/11/2017	99.05	5.99
		14/11/2017	14	28/11/2017	11.00	5.99
		14/11/2017	7	21/11/2017	36.00	5.99
D	Marginal Standing Facility	14/11/2017	1	15/11/2017	0.20	6.25
E.	Standing Liquidity Facility Availed from RBI[§]				17.89	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	November 09, 2017	4,517.85
		November 10, 2017	4,367.41
	(ii) Average daily cash reserve requirement for the fortnight ending	November 10, 2017	4,447.69
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	November 14, 2017	278.15

@ 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: 2017-2018/1333

Ajit Prasad
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