



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 16, 2017

Money Market Operations as on November 15, 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)	1,934.55	5.88	4.90-6.05
	I. Call Money	132.84	5.85	4.90-6.00
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,313.87	5.90	5.70-6.00
	III. Market Repo	487.84	5.85	5.00-6.05
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	1.27	5.65	5.25-6.02
	II. Term Money^{@@}	1.70	-	6.05-6.55
	III. CBLO	9.60	5.94	5.90-5.95
	IV. Market Repo	12.74	5.83	5.50-6.01
	V. Repo in Corporate Bond	0.82	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)	15/11/2017	1	16/11/2017	30.11	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)	15/11/2017	1	16/11/2017	52.19	5.75
	(iv) Reverse Repo (Variable Rate)	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
		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
		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
		15/11/2017	28	13/12/2017	0.00	-
		15/11/2017	14	29/11/2017	82.50	5.99
		15/11/2017	7	22/11/2017	200.04	5.99
D	Marginal Standing Facility	15/11/2017	1	16/11/2017	0.00	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 11, 2017	4,367.41
	(ii) Average daily cash reserve requirement for the fortnight ending	November 24, 2017	4,448.81
G.	Government of India Surplus Cash Balance Reckoned for Auction as on [¥]	November 15, 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: 2017-2018/1350

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