



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 20, 2017

Money Market Operations as on November 17, 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)	54.83	5.81	5.00-6.50
	I. Call Money	6.12	5.51	5.00-6.25
	II. Collateralised Borrowing and Lending Obligation (CBLO)	48.71	5.85	5.01-6.50
	III. Market Repo	0.00		-
	IV. Repo in Corporate Bond	0.00		-
B.	Term Segment			
	I. Notice Money**	125.56	5.88	4.90-6.05
	II. Term Money^{@@}	4.13	-	5.90-6.30
	III. CBLO	1,284.00	5.88	4.00-6.00
	IV. Market Repo	499.91	5.79	3.00-6.05
	V. Repo in Corporate Bond	0.90	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)	17/11/2017	3	20/11/2017	31.60	6.00
	(ii) Repo (Variable Rate)	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
		17/11/2017	13	30/11/2017	157.65	6.01
	(iii) Reverse Repo (Fixed Rate)	17/11/2017	3	20/11/2017	46.19	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	-
		03/11/2017	27	30/11/2017	5.00	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
		10/11/2017	28	08/12/2017	0.00	-
		10/11/2017	14	24/11/2017	30.65	5.99
		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
		16/11/2017	14	30/11/2017	6.65	5.99
		16/11/2017	7	23/11/2017	36.94	5.99
		17/11/2017	28	15/12/2017	2.00	5.98
		17/11/2017	13	30/11/2017	65.04	5.99
		17/11/2017	7	24/11/2017	150.05	5.98
D.	Marginal Standing Facility	17/11/2017	3	20/11/2017	0.40	6.25
E.	Standing Liquidity Facility Availed from RBI⁹				17.89	

RESERVE POSITION[@]

F.	Cash Reserves Position of Scheduled Commercial Banks		
	(i) Cash balances with RBI as on#	November 14, 2017	4,526.44
	(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 17, 2017	388.40

@ 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: 2017-2018/1383

Anirudha D. Jadhav
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