



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 18, 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) | 94.47 | 5.73 | 4.60-6.10 |
| | I. Call Money | 10.56 | 5.43 | 4.60-6.00 |
| | II. Collateralised Borrowing and Lending Obligation (CBLO) | 83.91 | 5.77 | 5.52-6.10 |
| | III. Market Repo | 0.00 | | - |
| | IV. Repo in Corporate Bond | 0.00 | | - |
| B. | Term Segment | | | |
| | I. Notice Money** | 0.34 | 5.48 | 5.30-5.50 |
| | II. Term Money^{@@} | 0.00 | - | - |
| | III. CBLO | 0.00 | - | - |
| | IV. Market Repo | 0.00 | - | - |
| | 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) | 17/11/2017 | 3 | 20/11/2017 | 31.60 | 6.00 |
| | | 18/11/2017 | 2 | 20/11/2017 | 0.00 | 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 |
| | | 18/11/2017 | 2 | 20/11/2017 | 82.09 | 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 |
| | | 18/11/2017 | 2 | 20/11/2017 | 0.25 | 6.25 |
| E. | Standing Liquidity Facility Availed from RBI⁵ | | | | 17.89 | |

RESERVE POSITION @

| | | | |
|-----------|--|-------------------|----------|
| F. | Cash Reserves Position of Scheduled Commercial Banks | | |
| | (i) Cash balances with RBI as on# | November 15, 2017 | 4,483.39 |
| | (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 : 2017-2018/1384

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