



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 21, 2017

Money Market Operations as on November 20, 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)	2,015.01	5.91	3.00-6.35
	I. Call Money	112.84	5.88	4.90-6.15
	II. Collateralised Borrowing and Lending Obligation (CBLO)	1,437.73	5.95	5.70-6.35
	III. Market Repo	464.45	5.79	3.00-6.07
	IV. Repo in Corporate Bond	0.00	-	-
B.	Term Segment			
	I. Notice Money**	2.23	5.71	5.20-6.05
	II. Term Money^{@@}	6.34	-	6.00-6.60
	III. CBLO	0.00	-	-
	IV. Market Repo	6.40	5.84	5.55-5.95
	V. Repo in Corporate Bond	0.70	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)	20/11/2017	1	21/11/2017	38.57	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)	20/11/2017	1	21/11/2017	59.36	5.75
	(iv) Reverse Repo (Variable Rate)	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
		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
		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	20/11/2017	1	21/11/2017	4.80	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 16, 2017	4,492.59
	(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 20, 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: 2017-2018/1390

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