

# RESERVE BANK OF INDIA BULLE

## WEEKLY STATISTICAL SUPPLEMENT

November 5, 2010



#### 1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2009	20	10	Varia	ition
nem	Oct. 30	Oct. 22	Oct. 29#	Week	Year
1	2	3	4	5	6
Notes Issued	7,26,007	8,64,544	8,61,913	-2,631	1,35,906
Notes in Circulation	7,25,984	8,64,528	8,61,891	-2,637	1,35,907
Notes held in Banking Department	23	17	22	5	-1
Deposits					
Central Government	19,491	25,662	36,559	10,896	17,068
Market Stabilisation Scheme	18,773	_	_	_	-18,773
State Governments	41	41	41	_	_
Scheduled Commercial Banks	2,42,199	2,74,736	3,49,160	74,424	1,06,961
Scheduled State Co-operative Banks	3,250	3,751	3,852	101	602
Other Banks	10,822	14,495	15,261	766	4,439
Others	11,998	12,719	13,390	671	1,391
Other Liabilities	4,04,065	3,30,624	3,44,728	14,103	-59,338
TOTAL LIABILITIES/ASSETS	14,36,646	15,26,573	16,24,902	98,329	1,88,256
Foreign Currency Assets <sup>(1)</sup>	12,53,914	11,91,279	11,99,656	8,377	-54,258
Gold Coin and Bullion(2)	50,718	92,157	96,510	4,353	45,792
Rupee Securities (Including Treasury Bills)	1,07,846	2,29,061	3,13,967	84,906	2,06,121
Loans and Advances					
Central Government	_	_	_	_	_
State Governments	169	2,049	1,439	-610	1,269
NABARD	_	_	_	_	_
Scheduled Commercial Banks	_	4,094	5,576	1,483	5,576
Scheduled State Co-operative Banks	20	30	30	_	10
Industrial Development Bank of India	_	_	_	_	_
Export-Import Bank of India	_	_	_	_	_
Others	4,734	207	308	101	-4,426
Bills Purchased and Discounted					
Commercial	_	_	_	_	_
Treasury	_	_	_	_	_
Investments <sup>(3)</sup>	2,750	1,320	1,320	_	-1,430
Other Assets	16,495	6,376	6,097	-279	-10,398

<sup>(1)</sup> Includes foreign securities, balances held abroad and investments in foreign shares/bonds. This also includes investments in foreign currency denominated bonds issued by IIFC(UK) since March 20, 2009.

#### 2. Foreign Exchange Reserves

						Variatio	on over			
Item	As on Oct	. 29, 2010	W	eek	End-Ma	rch 2010	End-Decei	nber 2009	Ye	ear
	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	<b>₹</b> Crore	US\$ Mn.
1	2	3	4	5	6	7	8	9	10	11
Total Reserves	13,27,098	297,956	12,810	2,557	67,433	18,899	3,863	14,486	-8,404	13,565
(a) Foreign Currency Assets +	11,98,542	269,093	8,375	1,399*	48,892	14,408	-8,523	10,510	-54,198	2,325
(b) Gold \$	96,510	21,668	4,353	1,152	15,322	3,682	11,123	3,376	45,792	10,868
(c) SDRs @	23,080	5,182	59	4	484	176	-1,048	13	-1,538	-60
(d) Reserve Position in the IMF**	8,966	2,013	23	2	2,735	633	2,311	587	1,540	432

Excludes ₹ 1,114 crore /US\$ 250 million invested in foreign currency denominated bonds issued by IIFC (UK).

<sup>(2)</sup> Effective October 17, 1990 gold is valued close to international market price.

<sup>(3)</sup> Excludes investments in foreign shares and bonds and in Government of India rupee securities.

Foreign currency assets expressed in US dollar terms include the effect of appreciation/depreciation of non-US currencies (such as Euro, Sterling, Yen) held in

reserves. For details, please refer to the Current Statistics section of the RBI Bulletin.

Reserve Position in the International Monetary Fund (IMF), *i.e.*, Reserve Tranche Position (RTP) which was shown as a memo item from May 23, 2003 to March 26, 2004 has been included in the reserves from the week ended April 2, 2004 in keeping with the international best practice.

Includes SDR 3,082.5 million (equivalent to US \$ 4,883 million) allocated under general allocation and SDR 214.6 million (equivalent to US \$ 340 million) allocated under special allocation by IMF done on August 28, 2009 and September 9, 2009, respectively.

Includes ₹ 31.463 crore (USD 6,699 million) reflecting the purchase of 200 metric tonnes of gold from IMF on November 3, 2009.

#### 3. Scheduled Commercial Banks - Business in India

(₹ crore)

<b>7</b> , 5 5	Outstanding					(₹ cror
74	as on		P(	Variation over	¥/	
Item	Oct. 22 #	Fortnight		year so far		n-year
	2010		2009-2010	2010-2011	2009	2010
1	2	3	4	5	6	7
Liabilities to the Banking System						
Demand and Time Deposits from Banks	63,853	1,066	2,844	-1,078	6,901	12,153
Borrowings from Banks <sup>(1)</sup>	25,047	2,048	-12,075	-7,310	-18,978	7,635
Other Demand and Time Liabilities (2)	7,873	888	-15,958	1,895	-34,987	2,058
Liabilities to Others						
Aggregate Deposits	48,75,254	86,945	3,21,296	3,82,429	6,66,279	7,19,849
		(1.8)	(8.4)	(8.5)	(19.1)	(17.3)
Demand	6,66,122	50,699	12,247	20,512	71,195	1,30,790
Time	42,09,132	36,246	3,09,048	3,61,916	5,95,084	5,89,059
Borrowings <sup>(3)</sup>	1,14,575	-4,761	-13,200	10,297	-13,195	13,839
Other Demand and Time Liabilities	3,76,224	52,554	2,672	46,803	6,829	66,032
Borrowings from Reserve Bank	4,094	1,559	-11,728	4,052	-685	4,094
Cash in Hand and Balances with Reserve Bank	3,05,174	1,771	-23,217	-1,794	1,655	69,916
Cash in Hand	30,438	2,593	6,006	4,860	2,607	4,152
Balances with Reserve Bank	2,74,736	-823	-29,223	-6,654	-952	65,764
Assets with the Banking System						
Balance with Other Banks <sup>(4)</sup>	46,796	426	-6,597	-15,624	7,924	484
Money at Call and Short Notice	15,698	2,790	-7,592	-1,970	-12,788	8,252
Advances to Banks	4,599	-773	-978	-5,293	-1,900	2,674
Other Assets	53,531	2,996	-27,869	9,067	-37,030	29,679
Investments <sup>(5)</sup>	15,02,032	26,335	1,88,990	1,17,279	2,99,802	1,46,631
		(1.8)	(16.2)	(8.5)	(28.4)	(10.8)
Government Securities	14,96,671	26,441	1,91,874	1,18,277	3,04,543	1,49,012
Other Approved Securities	5,360	-106	-2,884	-997	-4,742	-2,381
Bank Credit	34,76,133	7,134	92,716	2,31,345	2,52,285	6,07,868
		(0.2)	(3.3)	(7.1)	(9.6)	(21.2)
Food Credit	47,215	-2,540	-10,198	-1,275	-12,242	11,202
Non-Food credit	34,28,918	9,674	1,02,914	2,32,619	2,64,527	5,96,665
Loans, Cash-credit and Overdrafts	33,55,262	13,485	91,857	2,33,104	2,55,344	5,87,729
Inland Bills- Purchased	10,192	-274	-1,801	-1,821	-3,419	279
Discounted <sup>(6)</sup>	63,759	-4,703	6,884	1,541	7,717	13,718
Foreign Bills- Purchased	16,814	-95	-2,538	681	-2,403	829
Discounted	30,105	-1,279	-1,687	-2,160	-4,954	5,313
Cash-Deposit Ratio	6.26					
Investment-Deposit Ratio	30.81					
Credit-Deposit Ratio	71.30					

<sup>(1)</sup> Excluding borrowings of Regional Rural Banks from their sponsor banks. (2) Wherever it has not been possible to identify a liability to the banking system, it has been included in the corresponding items under 'liabilities to others'. (3) Other than from Reserve Bank of India, NABARD and EXIM Bank. (4) In current account and in other account. (5) Investments set out in this Table are for the purpose of SLR and do not include other investments which are given separately in Table No. 5. (6) Excludes bills rediscounted with the Reserve Bank of India.

Figures in brackets denote percentage variation in the relevant period.

Note: Includes the impact of mergers since May 3, 2002.

#### 4. Cash Reserve Ratio and Interest Rates

(per cent per annum)

Item/Week Ended	2009	2010									
nem week made	Oct. 23	Sep. 17	Sep. 24	Oct. 1	Oct. 8	Oct. 15	Oct. 22				
1	2	3	4	5	6	7	8				
Cash Reserve Ratio (per cent)(1)	5.00	6.00	6.00	6.00	6.00	6.00	6.00				
Bank Rate	6.00	6.00	6.00	6.00	6.00	6.00	6.00				
I.D.B.I. <sup>(2)</sup>	10.25	10.25	10.25	10.25	10.25	10.25	10.25				
Base Rate <sup>(3)</sup>	11.00-12.00	7.50-8.00	7.50-8.00	7.50-8.50	7.50-8.50	7.50-8.50	7.50-8.50				
Deposit Rate <sup>(4)</sup>	6.25-7.50	6.75-7.75	6.75-7.75	7.00-8.00	7.00-8.00	7.00-8.00	7.00-8.00				
Call Money Rate (Low/High)(5)											
- Borrowings	1.50/4.10	3.20/6.25	4.00/6.40	4.00/7.40	3.25/6.60	3.25/6.75	3.50/7.15				
- Lendings	1.50/4.10	3.20/6.25	4.00/6.40	4.00/7.40	3.25/6.60	3.25/6.75	3.50/7.15				

<sup>(1)</sup> Cash Reserve Ratio relates to Scheduled Commercial Banks (excluding Regional Rural Banks). (2) Minimum Term Lending Rate (MTLR). (3) Base Rate relates to five major banks since July 1, 2010. Earlier figures relate to Benchmark Prime Lending Rate (BPLR). (4) Deposit Rate relates to major banks for term deposits of more than one year maturity. (5) Data cover 90-95 per cent of total transactions reported by participants.

# 5. Accommodation Provided by Scheduled Commercial Banks to Commercial Sector in the form of Bank Credit and Investments in Shares/Debentures/Bonds/Commercial Paper *etc.*

(₹ crore)

		2010 - 2011			2009 - 2010	
Item	Outstand	ing as on	Variation	Outstand	ing as on	Variation
nem	20	10	(3) - (2)	20	09	(6) - (5)
	Mar. 26	Oct. 22		Mar. 27	Oct. 23	
1	2	3	4	5	6	7
1. Bank Credit	32,44,788	34,76,133	2,31,345	27,75,549	28,68,265	92,716
			(7.1)			(3.3)
A. Food Credit	48,489	47,215	-1,275	46,211	36,013	-10,198
B. Non-Food Credit	31,96,299	34,28,918	2,32,619	27,29,338	28,32,253	1,02,914
			(7.3)			(3.8)
2. Investments	1,15,906	1,48,629	32,723	1,04,773	93,763	-11,010
A. Commercial Paper	24,791	40,711	15,920	19,688	10,817	-8,871
B. Shares Issued by (a+b)	30,101	34,239	4,138	27,810	26,277	-1,533
(a) Public Sector Undertakings	4,623	7,086	2,463	2,767	2,510	-257
(b) Private Corporate Sector	25,478	27,153	1,675	25,043	23,767	-1,276
C. Bonds/Debentures Issued by (a+b)	61,014	73,679	12,665	57,275	56,669	-607
(a) Public Sector Undertakings	21,016	23,123	2,107	24,182	21,767	-2,416
(b) Private Corporate Sector	39,998	50,557	10,558	33,093	34,902	1,809
3. Total (1B + 2)	33,12,205	35,77,547	2,65,342	28,34,112	29,26,016	91,904
			(8.0)			(3.2)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	52,402	49,963	-2,440	36,781	1,56,221	1,19,441
B. Instruments Issued by Public Financial Institutions	31,265	27,417	-3,848	31,046	25,390	-5,656
C. Bonds/Debentures Issued by Others	30,758	37,798	7,041	31,030	31,347	318

Notes: 1. Data on investments are based on Statutory Section 42(2) Returns.

#### 6. Foreign Exchange Rates - Spot and Forward Premia

Foreign C	urrancy			2010		Annual Appreciation (+) / Depreciation (-) (p						
Toreign C	шисису	Oct. 25	Oct. 26	Oct. 27	Oct. 28	Oct. 29	Oct. 25	Oct. 26	Oct. 27	Oct. 28	Oct. 29	
1		2	3	4	5	6	7	8	9	10	11	
	RBI's	Reference R	ate (₹ per Foi	eign Currenc	y)	•						
U.S. Dolla	r	44.3600	44.4300	44.5200	44.4900	44.5400	_	4.84	5.19	5.98	6.69	
Euro		62.3300	62.0700	61.4700	61.5600	61.8100	_	12.79	13.55	13.48	13.20	
	FEDA	I Indicative R	ates (₹ per Fo	oreign Curren	icy)							
U.S.	<b>S</b> Buying	44.3500	44.4200	44.5200	44.4850	44.5300	_	4.89	5.19	5.98	6.70	
Dollar	<b>l</b> Selling	44.3600	44.4300	44.5300	44.4950	44.5400	_	4.88	5.19	5.98	6.70	
Pound	<b>∫</b> Buying	69.9050	70.0950	70.4700	70.3750	70.9100	_	8.28	8.61	9.52	9.79	
Sterling	<b>l</b> Selling	69.9250	70.1325	70.5050	70.4000	70.9475	_	8.28	8.61	9.54	9.78	
Euro	<b>∫</b> Buying	62.3075	62.0825	61.4425	61.5500	61.7975	_	12.76	13.59	13.48	13.22	
	<b>l</b> Selling	62.3400	62.1000	61.4650	61.5900	61.8250	_	12.79	13.59	13.45	13.22	
100 Yen	<b>S</b> Buying	54.9150	55.0025	54.4525	54.5900	55.1925	_	-7.84	-6.56	-5.42	-4.75	
	<b>l</b> Selling	54.9350	55.0425	54.4700	54.6150	55.2325	_	-7.83	-6.55	-5.43	-4.78	
	Inter-Bank Fo	rward Premia	of U.S. Doll	ar (per cent p	er annum)							
1-month		8.39	8.91	10.38	8.77	7.81						
3-month		7.12	7.38	8.00	7.46	6.92						
6-month		6.67	6.93	7.14	6.83	6.47						

<sup>—</sup> Market closed on the corresponding day of the previous year.

<sup>2.</sup> Figures in brackets are percentage variations.

Notes: 1. The unified exchange rate system came into force on March 1, 1993.

<sup>2.</sup> Euro reference rate was announced by RBI with effect from January 1, 2002.

### 7. Money Stock: Components and Sources

(₹ crore)

	Outstandi	ng as on					Variation	over				
					Fin	ancial `	Year so far			Year-o	n-Year	
Item	20	10	Fortni	ght	2009-2	2009-2010		011	2009	)	2010	0
	Mar. 31 #	Oct. 22 #	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
M <sub>3</sub>	55,99,762	60,68,715	1,06,593	1.8	3,88,071	8.1	4,68,953	8.4	8,24,916	18.9	8,85,832	17.1
Components (i+ii+iii+iv)												
(i) Currency with the Public	7,68,033	8,40,806	7,293	0.9	47,500	7.1	72,773	9.5	1,02,089	16.7	1,27,856	17.9
(ii) Demand Deposits with Banks	7,22,739	7,34,641	51,524	7.5	6,797	1.2	11,902	1.6	79,184	15.3	1,39,156	23.4
(iii) Time Deposits with Banks	41,05,151	44,89,345	48,440	1.1	3,35,338	9.5	3,84,194	9.4	6,44,672	20.0	6,18,902	16.0
(iv) "Other" Deposits with												
Reserve Bank	3,839	3,924	-664	-14.5	-1,564	-28.1	85	2.2	-1,030	-20.5	-83	-2.1
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to												
Government (a+b)	16,67,096	17,81,617	39,632	2.3	1,86,729	14.6	1,14,521	6.9	4,73,299	47.8	3,17,555	21.7
(a) Reserve Bank	2,11,586	2,05,651	10,949		-17,858		-5,935		1,52,633		1,61,928	
(b) Other Banks	14,55,511	15,75,966	28,683	1.9	2,04,587	16.8	1,20,456	8.3	3,20,666	29.2	1,55,626	11.0
(ii) Bank Credit to												
Commercial Sector (a+b)	34,92,781	37,33,229	12,287	0.3	92,243	3.1	2,40,447	6.9	2,71,268	9.6	6,26,093	20.2
(a) Reserve Bank	1,328	1,477	152	_	-7,329	_	149	_	5,110	_	-5,013	_
(b) Other Banks	34,91,453	37,31,751	12,135	0.3	99,572	3.3	2,40,298	6.9	2,66,158	9.4	6,31,106	20.4
(iii) Net Foreign Exchange												
Assets of Banking Sector*	12,81,469	13,25,292	341	_	-6,326	-0.5	43,823	3.4	41,086	3.1	-20,566	-1.5
(iv) Government's Currency												
Liabilities to the Public	11,270	11,761	_	_	677	6.7	492	4.4	1,000	10.3	1,030	9.6
(v) Banking Sector's Net												
Non-Monetary Liabilities	8,52,854	7,83,183	-54,333	-6.5	-1,14,748	-13.3	-69,671	-8.2	-38,263	-4.9	38,279	5.1
of which:												
Net Non-Monetary												
Liabilities of RBI	3,01,615	3,33,267	3,933	1.2	-370	-0.1	31,652	10.5	54,443	16.3	-54,293	-14.0

<sup>\*</sup> Includes investments in foreign currency denominated bonds issued by IIFC(UK) since March 20, 2009.

#### 8. Reserve Money: Components and Sources

(₹ crore)

	Outstand	ing as on	Nariation over									
		10	747 1	Financial Year so far						Year-o	n-Year	
Item	20	10	Weel	τ.	2009-2	010	2010-2011		2009		2010	)
	Mar. 31 #	Oct. 29 #	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
Reserve Money	11,55,686	12,46,519	73,324	6.2	8,761	0.9	90,833	7.9	61,630	6.6	2,49,761	25.1
Components (i+ii+iii)												
(i) Currency in Circulation	7,99,549	8,73,652	-2,637	-0.3	45,562	6.6	74,104	9.3	88,781	13.7	1,36,937	18.6
(ii) Bankers' Deposits with RBI	3,52,299	3,68,272	75,290	25.7	-35,004	-12.0	15,974	4.5	-25,325	-9.0	1,12,002	43.7
(iii) "Other" Deposits with RBI	3,839	4,594	671	17.1	-1,797	-32.3	755	19.7	-1,826	-32.6	822	21.8
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government	2,11,586	2,79,014	73,363		8,159		67,429		77,912		2,09,275	
of which : to Centre	2,11,581	2,77,617	73,974		7,850		66,036		78,691		2,08,006	
(ii) RBI Credit to Banks &												
Comm. Sector	2,497	7,214	1,584		-18,123		4,717		-17,878		1,160	
o/w : to Banks												
(includes NABARD)	1,169	5,642	1,489		-10,337		4,473		-21,849		5,622	
(iii) Net Foreign Exchange												
Assets of RBI*	12,31,949	12,96,148	12,729	1.0	24,499	1.9	64,199	5.2	61,431	4.9	-8,467	-0.6
(iv) Government's Currency												
Liabilities to the Public	11,270	11,761	_	_	677	6.7	492	4.4	1,000	10.3	1,030	9.6
(v) Net Non-Monetary												
Liabilities of RBI	3,01,615	3,47,619	14,352	4.3	6,451	1.7	46,004	15.3	60,836	18.2	-46,762	-11.9

<sup>\*</sup> Includes investments in foreign currency denominated bonds issued by IIFC(UK) since March 20, 2009.

#### 9. Repo/Reverse Repo Auctions under Liquidity Adjustment Facility

(₹ crore)

	Repo		REP	o (injecti	ON)			REVERS	E REPO (A	N)	Net Injection(+)/		
LAF	period	Bids Re	eceived	Bids A	cepted	Cut-Off	Bids Re	eceived	Bids Accepted		Cut-Off		Outstanding
Date	(Day(s))	Number	Amount	Number	Amount	Rate(%)	Number	Amount	Number	Amount	Rate(%)	Liquidity (6-11)	Amount @
1	2	3	4	5	6	7	8	9	10	11	12	13	14
Oct. 25, 2010	1	39	89,960	39	89,960	6.00	_	_	_	_	_	89,960	-89,960
Oct. 26, 2010	1	40	89,750	40	89,750	6.00	1	2,000	1	2,000	5.00	87,750	-87,750
Oct. 27, 2010	1	41	84,815	41	84,815	6.00	_	_	_	_	_	84,815	-84,815
Oct. 28, 2010	1	42	88,970	42	88,970	6.00	_	_	_	_	_	88,970	-88,970
Oct. 29, 2010	3	79	1,31,260	79	1,31,260	6.00	4	13,950	4	13,950	5.00	1,17,310	
Oct. 29, 2010\$	3	3	350	3	350	6.00	_	_	_	_	_	350	-1,17,660

<sup>@</sup> Net of repo. \$ Second LAF.

#### 10. Auctions of Government of India Treasury Bills (TBs)

(₹ crore)

Date	of	Date	of	Notified	I	3ids Receive	d	В	Bids Accepted		Devol-	Total Weigh-		Implicit	Amount
Aucti	on	Issu	ıe	Amount	Number	Total Fa	ce Value	Number	Total Fa	ce Value	vement Issue		ted	Yield at	Outstanding
					- Tramber	Com- petitive	Non- Com- petitive	Number	Com- petitive	Non- Com- petitive	on RBI	(8+9+10)	Average Price	Cut-off Price (per cent)	as on the Date of Issue (Face Value)
1		2	2	3	4	5	6	7	8	9	10	11	12	13	14
							9	1-Day Tre	easury Bi	ills					
2010-	-2011														
Apr.	7	Apr.	9	7,000	128	27,842	_	41	7,000	_	_	7,000	99.03	3.9697	71,503
Jul.	7	Jul.	9	2,000	81	8,361	500	24	2,000	500	_	2,500	98.69	5.3653	63,000
Oct.	6	Oct.	8	4,000	64	7,411	500	45	4,000	500	_	4,500	98.44	6.3977	59,279
Oct.	27	Oct.	29	4,000	79	9,272	609	46	4,000	609	_	4,609	98.34	6.8536	65,334
							18	32-Day Tı	reasury B	ills					
2010	-2011														
Apr.	13	Apr.	16	2,000	47	3,220	_	35	2,000	_	_	2,000	97.77	4.7212	21,500
Jul.	7	Jul.	9	1,500	42	2,747	300	30	1,500	300	_	1,800	97.27	5.7771	21,800
Oct.	13	Oct.	15	2,000	46	3,434	_	21	1,000	_	_	1,000	96.73	6.8225	20,300
Oct.	27	Oct.	29	2,000	55	5,372	_	28	2,000	_	_	2,000	96.63	7.0587	20,300
							30	64-Day Tr	easury B	ills					
2010-	-2011														
Apr.	7	Apr.	9	2,000	67	5,410	25	34	2,000	25	_	2,025	95.22	5.0559	42,522
Jul.	14	Jul.	16	1,000	61	5,460	_	14	1,000	_	_	1,000	94.66	5.6903	45,614
Oct.	6	Oct.	8	2,000	57	4,531	42	33	2,000	42	_	2,042	93.67	6.8564	42,644
Oct.	20	Oct.	22	2,000	59	5,310	_	33	2,000	_	_	2,000	93.42	7.0858	42,644

Notes: 1. For 91-day TBs, Uniform Price Auction was introduced from November 6, 1998. The format of auction has been changed to Multiple Price Auction from December 11, 2002.

### 11. Cash Balances of Scheduled Commercial Banks (excluding Regional Rural Banks) with Reserve Bank of India <sup>®</sup> crore

														(Clore)
		Date												
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
	Oct. 23	Oct. 24	Oct. 25	Oct. 26	Oct. 27	Oct. 28	Oct. 29	Oct. 30	Oct. 31	Nov. 1	Nov. 2	Nov. 3	Nov. 4	Nov. 5
Average daily cash reserve requirement for the fortnight ending November 5, 2010		3,04,999	3,04,999	3,04,999	3,04,999	3,04,999	3,04,999	3,04,999	3,04,999	3,04,999	3,04,999	3,04,999	3,04,999	3,04,999
Cash Balance with RBI	2,79,583	2,79,583	3,20,412	3,20,942	3,13,973	3,18,162	3,50,310							

Note: Figures indicate here are the scheduled commercial banks' aggregate cash balances maintained with RBI on a daily basis during the fortnight.

#### 12. Certificates of Deposit Issued by Scheduled Commercial Banks

(₹ crore)

Fortnight	t Ended	Total Amount Outstanding #	Issued During the Fortnight #	Rate of Interest (per cent)@
1		2	3	4
Oct.	9, 2009	2,25,781	13,373	3.70 — 6.05
Jan.	1, 2010	2,64,246	31,102	3.75 — 6.75
Apr.	9, 2010	3,41,830	21,791	4.35 — 8.95
Jul.	2, 2010	3,42,362	44,167	5.92 — 7.05
Sep. 2	4, 2010	3,37,322	47,712	6.41 — 8.25
Oct.	8, 2010	3,44,158	38,285	6.36 — 8.26

<sup>@</sup> Effective interest rate range per annum.

 $<sup>^{\</sup>prime}$  —  $^{\prime}$  : No bid was received in the auction.

Note: The second LAF (SLAF) is usually being conducted on Reporting Fridays with effect from May 8, 2009. As a part of liquidity easing measures, SLAF is temporarily being conducted for the period October 29, 2010 to November 4, 2010.

<sup>2.</sup> Effective from auction dated June 2, 1999 non-competitive bids have been allowed in the case of 364-day TBs.

<sup>3.</sup> The presentation of implicit yield at cut-off price has been changed from actual/364 day count convention to actual/365 day count convention from auction dated October 27, 2004.

#### 13. Commercial Paper Issued by Companies (At face value)

(₹ crore)

Fortn	ight Ended	Total Amount Outstanding	Reported During the Fortnight	Rate of Interest (per cent)@
1		2	3	4
Oct.	15, 2009	91,930	19,066	2.98 — 9.00
Jan.	15, 2010	92,363	11,503	3.15 — 7.55
Apr.	15, 2010	83,165	12,207	3.85 — 8.40
Jul.	15, 2010	1,07,755	11,680	6.02 — 8.75
Sep.	15, 2010	1,23,225	15,226	5.40 — 9.25
Sep.	30, 2010	1,12,003	18,613	6.65 — 9.90

<sup>@</sup> Typical effective discount rate range per annum on issues during the fortnight.

#### 14. Index Numbers of Wholesale Prices (Base: 2004 - 05 = 100)

		2009 2010			Percentage Variation over				
Items	Weight	Oct. 17	Aug. 21 *	Oct. 16 #	Week	Month	End March	Year	
1	2	3	4	5	6	7	8	9	
ALL COMMODITIES @	100.00								
Primary Articles	20.12	155.2	177.9	181.0	-0.4	0.1	8.6	16.6	
(i) Fruits and Vegetables	3.84	156.5	162.5	167.7	-3.6	0.7	21.3	7.2	
Fuel and Power	14.91	133.3	148.2	148.3	0.4	0.5	5.9	11.3	
Manufactured Products @	64.97								
(i) Sugar, Khandsari and Gur	2.09								
(ii) Edible Oils	3.04								
(iii) Cement and Lime	1.39								
(iv) Iron and Semis	1.56								

<sup>\*</sup> Latest available final figures.

Source: Office of the Economic Adviser, Ministry of Commerce & Industry, Government of India.

#### 15. BSE Sensitive Index and NSE Nifty Index of Ordinary Share Prices - Mumbai

	2009	2010						
	Oct. 29	Oct. 25	Oct. 26	Oct. 27	Oct. 28	Oct. 29		
1	2	3	4	5	6	7		
BSE SENSEX (1978-79=100)	16052.72	20303.12	20221.39	20005.37	19941.04	20032.34		
S & P CNX NIFTY (3.11.1995=1000)	4750.55	6105.80	6082.00	6012.65	5987.70	6017.70		

#### 16. Average Daily Turnover in Call Money Market\*

(₹ crore)

					Week Ended			
		Sep. 17, 2010	Sep. 24, 2010	Oct. 1, 2010	Oct. 8, 2010	Oct. 15, 2010	Oct. 22, 2010	Oct. 29, 2010
1		2	3	4	5	6	7	8
1.	Banks							
	(a) Borrowings	8,030	7,771	7,464	8,699	5,810	8,232	9,533
	(b) Lendings	9,723	8,491	8,321	10,289	6,742	9,266	10,484
2.	Primary Dealers							
	(a) Borrowings	1,693	720	857	1,602	932	1,034	951
	(b) Lendings	_	_	_	12	_	_	_
3.	Total							
	(a) Borrowings	9,723	8,491	8,321	10,301	6,742	9,266	10,484
	(b) Lendings	9,723	8,491	8,321	10,301	6,742	9,266	10,484

Notes: 1. Data are the average of daily call money turnover for the week (Saturday to Friday).
2. Since August 6, 2005 eligible participants are Banks and Primary Dealers.

#### 17. Turnover in Government Securities Market (Face Value)@ (₹ crore)

			Week Ended								
Ite	ms	Sep. 24, 2010	Oct. 1, 2010	Oct. 8, 2010	Oct. 15, 2010	Oct. 22, 2010	Oct. 29, 2010				
1		2	3	4	5	6	7				
I.	Outright Transactions										
	(a) Govt. of India Dated Securities	99,954	1,26,905	1,12,574	89,577	95,960	1,00,958				
	(b) State Government Securities	3,422	886	1,369	550	753	2,087				
	(c) 91 – Day Treasury Bills	10,722	4,889	7,471	4,973	6,053	5,071				
	(d) 182 – Day Treasury Bills	423	968	448	184	40	1,748				
	(e) 364 – Day Treasury Bills	1,880	770	2,911	243	2,922	2,034				
II.	RBI*	108	303	_	136	768	30				

<sup>@</sup> Excluding Repo Transactions.

<sup>@</sup> Data are released on a monthly frequency.

<sup>\*</sup> Data cover 90-95 per cent of total transactions reported by participants.

<sup>\*</sup> RBI's sales and purchases include transactions in other offices and transactions on behalf of the State Governments and others.

#### 18. Turnover in Foreign Exchange Market #

(US \$ million)

	Merchant						Inter-bank						
	FCY / INR				FCY / FCY			FCY / INR			FCY / FCY		
Position Date	Spot	Forward	Forward Cancel- lation	Spot	Forward	Forward Cancel- lation	Spot	Swap	Forward	Spot	Swap	Forward	
1	2	3	4	5	6	7	8	9	10	11	12	13	
Purchases													
Oct. 11, 2010	1,155	1,592	552	94	1,219	1,058	5,648	2,410	431	3,461	388	366	
Oct. 12, 2010	2,242	1,977	1,041	276	1,301	1,219	8,869	8,195	679	5,502	1,312	93	
Oct. 13, 2010	2,776	1,412	1,030	116	1,222	1,018	6,729	5,980	643	4,466	1,343	175	
Oct. 14, 2010	4,876	1,831	966	155	1,467	1,279	9,359	9,065	1,713	5,335	893	56	
Oct. 15, 2010	6,216	1,708	899	105	1,421	1,071	11,350	9,431	882	4,895	1,212	29	
Sales													
Oct. 11, 2010	990	1,070	1,075	93	1,249	944	5,586	1,850	530	3,478	439	361	
Oct. 12, 2010	2,624	1,820	1,138	263	1,375	1,121	8,759	8,405	812	5,505	1,372	82	
Oct. 13, 2010	2,645	2,152	585	128	1,267	1,021	6,703	5,914	652	4,471	1,430	175	
Oct. 14, 2010	1,671	3,451	1,986	138	1,508	1,238	9,345	8,738	1,996	5,339	922	47	
Oct. 15, 2010	2,520	4,800	1,598	113	1,443	1,044	10,814	9,622	1,156	4,987	1,262	29	

FCY: Foreign Currency.

INR: Indian Rupees.

Note: Data relate to purchases and sales of foreign exchange on account of merchant and inter-bank transactions.

#### 19. Weekly Traded Volume in Corporate Debt at NSE

(₹ crore)

		Week Ended									
	Sep. 24, 2010 Oct. 1, 2010 Oct. 8, 2010 Oct. 15, 2010 Oct. 22, 2010 Oct. 29, 20										
1	2	3	3 4 5 6		7						
Amount	995.61	584.94	837.96	1624.06	986.30	467.03					

Source: National Stock Exchange of India Ltd.

#### 20. Government of India: Treasury Bills Outstanding (Face Value)

(₹ crore)

			Variation in Total Treasury Bills				
Holders	T	reasury Bills of D	ifferent Maturitie				
	14 Day (Intermediate)	91 Day (Auction)	182 Day (Auction)	364 Day (Auction)	Total (2+3+4+5)	Over the Week	Over End March
1	2	3	4	5	6	7	8
Reserve Bank of India	_	_	_	_	_	_	_
Banks	_	23,430	7,650	22,145	53,225	5,424	-4,353
State Governments	71,127	11,334	800	351	83,612	6,828	-10,414
Others	2,125	30,570	11,850	20,148	64,693	-3,401	-13,949

#### 21. Government of India: Long and Medium Term Borrowings: 2010-2011

(Face Value in ₹ crore)

		Gross Amount Raised	1	Net Amount Raised				
	2010-2011 (Upto Oct. 29, 2010)	2009-2010 (Upto Oct. 30, 2009)	2009-2010	2010-2011 (Upto Oct. 29, 2010)	2009-2010 (Upto Oct. 30, 2009)	2009-2010		
1	2	3	4	5	6	7		
1. Total	3,28,000	3,53,000 @	4,51,000 \$	2,42,818	3,19,911 @	3,98,411 \$		
2. RBI's OMO* Sales Purchases	5,333 5,321	6,392 81,066	9,931 85,400					

<sup>\$</sup> Includes ₹ 33,000 crore of MSS desequestering.

<sup>@</sup> Includes ₹ 28,000 crore of MSS desequestering.

<sup>\*</sup> RBI's sales and purchases include transactions in other offices and transactions on behalf of the State Governments and others.

#### 22. Secondary Market Transactions in Government Securities (Face Value)@

(Amount in ₹ crore)

	For the	Week Ended Oct.	22, 2010	For the	Week Ended Oct.	29, 2010
Item	Amount	YTM (%PA)	Indicative**	Amount	YTM (%PA)	Indicative**
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2010-11	_	_	_	_	_	_
2011-12	5	7.3836	7.3836	470	6.9980	7.6000
2012-13	708	6.5645	7.1870	1,815	7.1861	7.5563
2013-14	697	7.2455	7.5064	547	7.2499	7.5283
2014-15	700	7.5352	7.6400	645	7.5112	8.1495
2015-16	5,002	7.7653	7.8841	2,826	7.7614	7.8900
2016-19	6,464	7.8946	8.3818	14,965	7.8889	8.1791
2019-20	219	5.9945	8.1807	202	5.9889	8.2366
Beyond 2020	34,186	8.0309	8.7995	29,008	7.5092	8.5649
2. State Government Securities	377	7.7306	8.4993	1,044	7.1561	8.5499
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	125	5.9500	6.5000	125	5.3188	6.3012
(b) 15 - 91 Days	3,027	5.9500	7.0005	2,627	5.9507	6.8121
(c) 92 - 182 Days	293	6.5500	6.8000	1,035	6.6500	7.0050
(d) 183 - 364 Days	1,063	6.5200	7.0858	640	6.8500	7.0101
II. RBI* : Sales	384			15		
: Purchases	383			15+		
III. Repo Transactions № (Other than with RBI)						
	Amount	Rates (%PA)	Rates (%PA)	Amount	Rates (%PA)	Rates (%PA)
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	74,689	4.10 (1)	9.00 (14)	78,922	4.00 (1)	9.00 (6)
2. State Govt. Securities	167	6.00 (1)	6.05 (1)	379	6.00 (1)	11.00 (3)
3. 91 Day Treasury Bills	8,800	5.30 (1)	6.20 (3)	4,349	5.90 (1)	9.00 (3)
4. 182 Day Treasury Bills	7,150	5.65 (1)	6.15 (3)	6,314	6.00 (1)	7.25 (3)
5. 364 Day Treasury Bills	8,808	4.10 (1)	6.15 (3)	4,714	5.80 (1)	8.50 (1)
IV. RBI : Repo ♥ ^	3,42,380	_	6.00	4,85,105	_	6.00
: Reverse Repo!	25,150	_	5.00	15,950	_	5.00

 $<sup>@ \ \ \, \</sup>text{As reported in Subsidiary General Ledger Accounts at RBI, including 'When Issued' transactions.}$ 

- \* RBI's sales and purchases include transactions in other offices and transactions on behalf of the State Governments and others.
- \*\* Minimum and maximum YTMs (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than ₹ 5 crore).
- ₱ Represent the first leg of transactions.
- Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000 (See Table 9).
- ! Includes Reverse Repo auctions under Liquidity Adjustment Facility.
- + Includes purchase of Oil Marketing Companies Government of India Special Bonds (Oil bonds) of ₹ NIL (face value) under Special Market Operation (SMO).

Note: Figures in brackets indicate Repo Period.

Due to rounding off of figures, the constituent items may not add up to the totals. The symbols used in WSS are: ... = Not available. ... = Nil/Negligible. # = Provisional.

#### Above information can also be directly accessed on Internet at http://www.wss.rbi.org.in

One year and three year subscription rates (inclusive of postage) for the Weekly Statistical Supplement are :  $\ref{800}$  and  $\ref{2,000}$  in India, and  $\ref{US}$  50 and  $\ref{US}$  125 abroad, respectively.

Printed and Published by **Mohua Roy** on behalf of **Reserve Bank of India** and Printed at **Onlooker Press**, 16, Sassoon Dock, Colaba, Mumbai - 400 005 and Published by **Reserve Bank of India**, Shahid Bhagat Singh Road, Fort, Mumbai - 400 001, Editor **Mohua Roy**.