



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

February 11, 2011

No. 6

1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2010	2011		Variation	
	Feb. 5	Jan. 28	Feb. 4#	Week	Year
1	2	3	4	5	6
Notes Issued	7,67,949	9,12,522	9,17,417	4,895	1,49,468
Notes in Circulation	7,67,932	9,12,514	9,17,402	4,888	1,49,470
Notes held in Banking Department	17	8	15	7	-2
Deposits					
Central Government	100	68,471	26,975	-41,496	26,875
Market Stabilisation Scheme	7,737	—	—	—	-7,737
State Governments	41	41	41	—	—
Scheduled Commercial Banks	2,21,625	2,90,630	3,15,993	25,363	94,368
Scheduled State Co-operative Banks	3,323	3,454	3,738	284	415
Other Banks	11,127	14,936	15,367	431	4,240
Others	11,753	22,068	11,773	-10,295	20
Other Liabilities	3,57,240	3,70,701	3,69,108	-1,593	11,868
TOTAL LIABILITIES/ASSETS	13,80,896	16,82,824	16,60,412	-22,411	2,79,516
Foreign Currency Assets ⁽¹⁾	11,84,602	12,32,838	12,33,762	924	49,160
Gold Coin and Bullion ⁽²⁾	83,724	1,00,686	1,00,739	53	17,015
Rupee Securities (Including Treasury Bills)	87,327	3,36,982	3,13,703	-23,279	2,26,376
Loans and Advances					
Central Government	—	—	—	—	—
State Governments	516	750	1,075	325	559
NABARD	—	—	—	—	—
Scheduled Commercial Banks	—	4,374	4,169	-205	4,169
Scheduled State Co-operative Banks	—	50	69	19	69
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	4,914	69	74	5	-4,840
Bills Purchased and Discounted					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments ⁽³⁾	2,750	1,320	1,320	—	-1,430
Other Assets	17,064	5,754	5,502	-253	-11,562

(1) 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) Effective October 17, 1990 gold is valued close to international market price.

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

2. Foreign Exchange Reserves

Item	As on Feb. 4, 2011		Variation over							
			Week		End-March 2010		End-December 2010		Year	
	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.
1	2	3	4	5	6	7	8	9	10	11
Total Reserves	13,67,205	299,415	887	243	1,07,540	20,358	34,851	2,081	69,854	20,701
(a) Foreign Currency Assets +	12,32,621	270,075	926	793*	82,971	15,390	32,544	2,261	49,183	15,900
(b) Gold \$	1,00,739	21,924	53	-546	19,551	3,938	53	-546	17,015	3,868
(c) SDRs @	23,527	5,155	-64	-3	931	149	774	77	-137	73
(d) Reserve Position in the IMF**	10,318	2,261	-28	-1	4,087	881	1,480	289	3,793	860

+ Excludes ₹ 1,141 crore /US\$ 250 million invested in foreign currency denominated bonds issued by IIFC (UK).

* 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)

Item	Outstanding as on Jan. 28 # 2011	Fortnight	Variation over			
			Financial year so far		Year-on-year	
			2009-2010	2010-2011	2010	2011
1	2	3	4	5	6	7
Liabilities to the Banking System						
Demand and Time Deposits from Banks	66,927	498	6,422	1,996	11,007	11,649
Borrowings from Banks ⁽¹⁾	24,907	1,687	-11,295	-7,450	-7,403	6,715
Other Demand and Time Liabilities ⁽²⁾	7,134	-28	-16,237	1,156	-19,870	1,598
Liabilities to Others						
Aggregate Deposits	49,83,378	37,730	4,65,297	4,90,552	6,31,032	6,83,971
			(0.8)	(12.1)	(10.9)	(17.2)
Demand	5,88,678	15,777	40,186	-56,932	1,00,809	25,407
Time	43,94,700	21,953	4,25,111	5,47,484	5,30,223	6,58,564
Borrowings ⁽³⁾	1,23,666	-514	-10,734	19,388	-10,976	20,464
Other Demand and Time Liabilities	3,26,245	2,454	16,543	-3,175	19,070	2,182
Borrowings from Reserve Bank	4,374	1,094	-11,728	4,332	-6,261	4,374
Cash in Hand and Balances with Reserve Bank	3,22,508	-16,027	2,004	15,541	42,193	62,029
Cash in Hand	31,879	1,627	5,955	6,301	4,626	5,643
Balances with Reserve Bank	2,90,630	-17,654	-3,951	9,240	37,566	56,386
Assets with the Banking System						
Balance with Other Banks ⁽⁴⁾	47,779	-76	-1,906	-14,642	7,956	-3,224
Money at Call and Short Notice	12,482	326	-4,053	-5,186	-4,615	1,498
Advances to Banks	6,047	307	-707	-3,845	-557	3,851
Other Assets	48,092	624	-25,697	3,629	-18,474	22,068
Investments⁽⁵⁾	14,80,540	16,050	2,36,016	95,787	2,34,121	78,113
			(1.1)	(20.2)	(6.9)	(20.0)
Government Securities	14,76,171	16,211	2,39,869	97,777	2,37,316	80,517
Other Approved Securities	4,368	-160	-3,852	-1,989	-3,195	-2,404
Bank Credit	37,35,233	15,348	2,55,678	4,90,445	3,93,446	7,04,006
			(0.4)	(9.2)	(15.1)	(23.2)
Food Credit	61,182	-2,771	-2,296	12,692	-1,605	17,266
Non-Food credit	36,74,052	18,119	2,57,973	4,77,753	3,95,052	6,86,740
Loans, Cash-credit and Overdrafts	35,98,886	14,822	2,48,082	4,76,727	3,78,139	6,75,127
Inland Bills- Purchased	13,038	450	-246	1,024	-1,321	1,569
Discounted ⁽⁶⁾	69,165	-90	12,605	6,947	17,751	13,403
Foreign Bills- Purchased	18,370	-418	-3,036	2,238	-894	2,884
Discounted	35,774	583	-1,728	3,509	-228	11,023
Cash-Deposit Ratio	6.47					
Investment-Deposit Ratio	29.71					
Credit-Deposit Ratio	74.95					

(1) 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	2010			2011			
	Jan. 29	Dec. 24	Dec. 31	Jan. 7	Jan. 14	Jan. 21	Jan. 28
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. ⁽²⁾	10.25	10.25	10.25	10.25	10.25	10.25	10.25
Base Rate ⁽³⁾	11.00-12.00	7.60-9.00	7.60-9.00	8.00-9.00	8.00-9.00	8.00-9.00	8.00-9.00
Deposit Rate ⁽⁴⁾	6.00-7.50	7.00-8.75	7.00-8.75	7.00-8.75	7.00-8.75	7.00-8.75	7.00-8.75
Call Money Rate (Low/High) ⁽⁵⁾							
- Borrowings	1.00/3.35	4.00/7.07	4.00/9.25	4.00/7.95	4.00/6.50	5.40/7.35	4.00/7.00
- Lendings	1.00/3.35	4.00/7.07	4.00/9.25	4.00/7.95	4.00/6.50	5.40/7.35	4.00/7.00

(1) 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)

Item	2010 - 2011			2009 - 2010		
	Outstanding as on		Variation (3) - (2)	Outstanding as on		Variation (6) - (5)
	2010	2011		2009	2010	
	Mar. 26	Jan. 28	Mar. 27	Jan. 29		
1	2	3	4	5	6	7
1. Bank Credit	32,44,788	37,35,233	4,90,445 (15.1)	27,75,549	30,31,227	2,55,678 (9.2)
A. Food Credit	48,489	61,182	12,692	46,211	43,915	-2,296
B. Non-Food Credit	31,96,299	36,74,052	4,77,753 (14.9)	27,29,338	29,87,311	2,57,973 (9.5)
2. Investments	1,18,071	1,48,018	29,947	1,06,417	1,03,778	-2,638
A. Commercial Paper	25,188	29,675	4,487	20,001	15,219	-4,782
B. Shares Issued by (a+b)	30,106	36,601	6,495	27,829	28,437	608
(a) Public Sector Undertakings	4,625	8,462	3,838	2,769	2,962	193
(b) Private Corporate Sector	25,481	28,139	2,657	25,060	25,475	415
C. Bonds/Debentures Issued by (a+b)	62,777	81,742	18,965	58,587	60,122	1,535
(a) Public Sector Undertakings	22,710	23,213	503	25,456	22,902	-2,554
(b) Private Corporate Sector	40,067	58,529	18,462	33,131	37,220	4,089
3. Total (1B + 2)	33,14,370	38,22,069	5,07,700 (15.3)	28,35,755	30,91,090	2,55,335 (9.0)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	52,887	75,529	22,641	37,035	1,08,946	71,911
B. Instruments Issued by Public Financial Institutions	32,597	29,486	-3,111	32,585	28,033	-4,553
C. Bonds/Debentures Issued by Others	30,902	29,812	-1,090	31,073	30,113	-960

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

2. Figures in brackets are percentage variations.

6. Foreign Exchange Rates - Spot and Forward Premia

Foreign Currency	2011					Annual Appreciation (+) / Depreciation (-) (per cent)					
	Jan. 31	Feb. 1	Feb. 2	Feb. 3	Feb. 4	Jan. 31	Feb. 1	Feb. 2	Feb. 3	Feb. 4	
1	2	3	4	5	6	7	8	9	10	11	
RBI's Reference Rate (₹ per Foreign Currency)											
U.S. Dollar	45.9500	45.8100	45.6300	45.6300	45.6400	—	1.16	1.36	0.90	0.99	
Euro	62.5400	62.8400	63.1600	62.9600	62.2400	—	2.36	1.95	2.18	2.76	
FEDAI Indicative Rates (₹ per Foreign Currency)											
U.S. Dollar	{ Buying	45.9500	45.8050	45.6250	45.6250	45.6400	—	1.17	1.37	0.91	0.99
	{ Selling	45.9600	45.8150	45.6350	45.6350	45.6500	—	1.17	1.37	0.91	0.99
Pound Sterling	{ Buying	72.9500	73.5725	73.7075	73.8750	73.6500	—	0.44	0.07	-0.17	-0.59
	{ Selling	72.9900	73.6075	73.7450	73.9025	73.6875	—	0.45	0.07	-0.16	-0.59
Euro	{ Buying	62.5375	62.8350	63.1500	62.9500	62.2125	—	2.41	1.96	2.17	2.79
	{ Selling	62.5650	62.8575	63.1775	62.9725	62.2475	—	2.42	1.97	2.17	2.81
100 Yen	{ Buying	56.0225	55.9350	55.9675	55.8725	55.9175	—	-8.17	-8.99	-8.97	-9.43
	{ Selling	56.0425	55.9750	56.0075	55.9175	55.9500	—	-8.17	-8.98	-8.97	-9.43
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)											
1-month	6.53	6.29	6.18	5.92	6.05						
3-month	6.70	6.81	6.75	6.75	6.69						
6-month	6.35	6.46	6.40	6.40	6.44						

— Market closed on the corresponding day of the previous year.

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

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

7. Money Stock : Components and Sources

(₹ crore)

<i>Item</i>	Outstanding as on		Variation over									
	2010	2011	Fortnight		Financial Year so far				Year-on-Year			
					2009-2010		2010-2011		2010		2011	
	Mar. 31 #	Jan. 28 #	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
M₃	55,99,762	62,39,385	40,338	0.7	5,74,082	12.0	6,39,623	11.4	7,94,075	17.4	8,70,492	16.2
Components (i+ii+iii+iv)												
(i) Currency with the Public	7,68,033	8,88,120	-3,662	-0.4	76,769	11.5	1,20,087	15.6	1,08,488	17.1	1,45,902	19.7
(ii) Demand Deposits with Banks	7,22,739	6,58,989	16,084	2.5	38,424	6.5	-63,750	-8.8	1,11,668	21.7	31,877	5.1
(iii) Time Deposits with Banks	41,05,151	46,78,906	17,515	0.4	4,60,134	13.0	5,73,755	14.0	5,76,181	16.9	6,83,668	17.1
(iv) "Other" Deposits with Reserve Bank	3,839	13,370	10,400	350.2	-1,245	-22.3	9,531	248.3	-2,262	-34.3	9,045	209.1
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	16,67,096	18,22,327	-1,571	-0.1	2,84,938	22.3	1,55,230	9.3	3,91,101	33.4	2,60,056	16.6
(a) Reserve Bank	2,11,586	2,69,302	-9,983	—	28,633	—	57,716	—	1,37,164	—	1,79,089	—
(b) Other Banks	14,55,511	15,53,025	8,411	0.5	2,56,306	21.1	97,514	6.7	2,53,937	20.8	80,966	5.5
(ii) Bank Credit to Commercial Sector (a+b)	34,92,781	39,95,507	11,531	0.3	2,62,010	8.7	5,02,725	14.4	4,11,435	14.4	7,18,603	21.9
(a) Reserve Bank	1,328	1,325	-53	—	-8,352	—	-3	—	1,069	—	-4,143	—
(b) Other Banks	34,91,453	39,94,181	11,584	0.3	2,70,362	9.0	5,02,728	14.4	4,10,366	14.3	7,22,746	22.1
(iii) Net Foreign Exchange Assets of Banking Sector*	12,81,469	13,96,918	18,272	1.3	-35,476	-2.6	1,15,449	9.0	59,385	4.7	80,210	6.1
(iv) Government's Currency Liabilities to the Public	11,270	12,152	—	—	999	9.9	883	7.8	1,137	11.5	1,099	9.9
(v) Banking Sector's Net Non-Monetary Liabilities of which: Net Non-Monetary Liabilities of RBI	8,52,854	9,87,518	-12,106	-1.2	-61,610	-7.2	1,34,664	15.8	68,983	9.5	1,89,475	23.7
	3,01,615	3,73,698	18,832	5.3	-33,255	-8.6	72,083	23.9	40,936	13.0	19,023	5.4

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

8. Reserve Money : Components and Sources

(₹ crore)

<i>Item</i>	Outstanding as on		Variation over									
	2010	2011	Week		Financial Year so far				Year-on-Year			
					2009-2010		2010-2011		2010		2011	
	Mar. 31 #	Feb. 4 #	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
Reserve Money	11,55,686	12,67,727	20,671	1.7	30,589	3.1	1,12,041	9.7	1,33,067	15.0	2,49,140	24.5
Components (i+ii+iii)												
(i) Currency in Circulation	7,99,549	9,29,554	4,888	0.5	87,833	12.7	1,30,006	16.3	1,10,550	16.5	1,50,568	19.3
(ii) Bankers' Deposits with RBI	3,52,299	3,35,098	26,078	8.4	-55,200	-19.0	-17,201	-4.9	23,933	11.3	99,023	41.9
(iii) "Other" Deposits with RBI	3,839	3,075	-10,295	-77.0	-2,044	-36.7	-764	-19.9	-1,415	-28.6	-451	-12.8
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which : to Centre	2,11,586	2,87,815	18,513		18,463		76,230		1,15,950		2,07,772	
	2,11,581	2,86,782	18,189		17,807		75,201		1,15,434		2,07,213	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	2,497	5,612	-181		-17,963		3,115		-2,991		-602	
	1,169	4,287	-181		-10,357		3,118		-3,992		4,287	
(iii) Net Foreign Exchange Assets of RBI*	12,31,949	13,34,483	977	0.1	-11,808	-0.9	1,02,535	8.3	46,407	3.8	66,175	5.2
(iv) Government's Currency Liabilities to the Public	11,270	12,152	—	—	999	9.9	883	7.8	1,137	11.5	1,099	9.9
(v) Net Non-Monetary Liabilities of RBI	3,01,615	3,72,336	-1,362	-0.4	-40,898	-10.5	70,721	23.4	27,435	8.6	25,304	7.3

* 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)

LAF Date	Repo period (Day(s))	REPO (INJECTION)					REVERSE REPO (ABSORPTION)					Net Injection(+)/Absorption(-) of Liquidity (6-11)	Outstanding Amount @
		Bids Received		Bids Accepted		Cut-Off Rate(%)	Bids Received		Bids Accepted		Cut-Off Rate(%)		
		Number	Amount	Number	Amount		Number	Amount	Number	Amount			
1	2	3	4	5	6	7	8	9	10	11	12	13	14
Jan. 31, 2011	1	44	80,090	44	80,090	6.50	1	500	1	500	5.50	79,590	
Jan. 31, 2011 \$	1	25	34,645	25	34,645	6.50	3	390	3	390	5.50	34,255	-1,13,845
Feb. 1, 2011	1	43	58,310	43	58,310	6.50	1	500	1	500	5.50	57,810	
Feb. 1, 2011 \$	1	18	21,230	18	21,230	6.50	2	570	2	570	5.50	20,660	-78,470
Feb. 2, 2011	1	37	53,920	37	53,920	6.50	1	500	1	500	5.50	53,420	
Feb. 2, 2011 \$	1	18	13,500	18	13,500	6.50	2	875	2	875	5.50	12,625	-66,045
Feb. 3, 2011	1	22	24,415	22	24,415	6.50	1	500	1	500	5.50	23,915	
Feb. 3, 2011 \$	1	20	22,210	20	22,210	6.50	2	595	2	595	5.50	21,615	-45,530
Feb. 4, 2011	3	23	25,770	23	25,770	6.50	1	400	1	400	5.50	25,370	
Feb. 4, 2011 \$	3	28	31,035	28	31,035	6.50	1	320	1	320	5.50	30,715	-56,085

@ Net of repo. \$ Second LAF

'—': 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 on a daily basis is temporarily being conducted till April 8, 2011.

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

(₹ crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devolvement on RBI	Total Issue (8+9+10)	Weighted Average Price	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)
			Number	Total Face Value		Number	Total Face Value						
				Com- petitive	Non- Com- petitive		Com- petitive	Non- Com- petitive					
1	2	3	4	5	6	7	8	9	10	11	12	13	14
91-Day Treasury Bills													
2010-2011													
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
Jan. 5	Jan. 7	4,000	85	10,008	500	40	4,000	500	—	4,500	98.27	7.1027	62,859
Feb. 2	Feb. 4	5,000	108	17,440	2,125	25	5,000	2,125	—	7,125	98.24	7.1858	65,563
182-Day Treasury Bills													
2010-2011													
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
Jan. 5	Jan. 7	1,500	50	5,332	—	14	1,500	—	—	1,500	96.53	7.2954	20,500
Feb. 2	Feb. 4	1,500	67	5,782	—	26	1,500	—	—	1,500	96.42	7.4894	20,501
364-Day Treasury Bills													
2010-2011													
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
Jan. 12	Jan. 14	1,000	48	3,969	—	8	1,000	—	—	1,000	93.08	7.5012	42,610
Jan. 25	Jan. 28	1,000	33	3,560	—	6	1,000	—	—	1,000	92.99	7.5940	42,610

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.

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

3. 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.

11. Cash Balances of Scheduled Commercial Banks (excluding Regional Rural Banks) with Reserve Bank of India

(₹ crore)

1	Date														
	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
	Jan. 29	Jan. 30	Jan. 31	Feb. 1	Feb. 2	Feb. 3	Feb. 4	Feb. 5	Feb. 6	Feb. 7	Feb. 8	Feb. 9	Feb. 10	Feb. 11	
Average daily cash reserve requirement for the fortnight ending February 11, 2011	3,14,476	3,14,476	3,14,476	3,14,476	3,14,476	3,14,476	3,14,476	3,14,476	3,14,476	3,14,476	3,14,476	3,14,476	3,14,476	3,14,476	
Cash Balance with RBI	3,07,733	3,07,733	3,56,715	3,25,982	3,22,228	3,07,510	3,15,935								

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 Ended	Total Amount Outstanding #	Issued During the Fortnight #	Rate of Interest (per cent)@
1	2	3	4
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
Oct. 8, 2010	3,44,158	38,285	6.36 — 8.26
Dec. 17, 2010	3,28,566	53,142	8.25 — 9.75
Dec. 31, 2010	3,61,408	84,261	8.57 — 9.80

@ Effective interest rate range per annum.

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

(₹ crore)

Fortnight Ended	Total Amount Outstanding	Reported During the Fortnight	Rate of Interest (per cent)@
1	2	3	4
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
Oct. 15, 2010	1,32,093	35,490	6.50 — 10.00
Dec. 31, 2010	82,542	11,954	8.00 — 12.10
Jan. 15, 2011	98,913	22,908	6.60 — 11.95

@ Typical effective discount rate range per annum on issues during the fortnight.

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

Items	Weight	2010		2011	Percentage Variation over			
		Jan. 23	Nov. 27 *	Jan. 22 #	Week	Month	End March	Year
1	2	3	4	5	6	7	8	9
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	164.3	186.4	194.6	0.5	0.6	16.8	18.4
(i) Fruits and Vegetables	3.84	146.0	173.5	210.8	1.6	1.7	52.4	44.4
Fuel and Power	14.91	136.1	148.7	151.9	0.7	0.8	8.4	11.6
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	..	..	..	..	..	..	..

* Latest available final figures.

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

@ Data are released on a monthly frequency.

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

	2010	2011				
	Feb. 4	Jan. 31	Feb. 1	Feb. 2	Feb. 3	Feb. 4
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	16224.95	18327.76	18022.22	18090.62	18449.31	18008.15
S & P CNX NIFTY (3.11.1995=1000)	4845.35	5505.90	5417.20	5432.00	5526.75	5395.75

16. Average Daily Turnover in Call Money Market*

(₹ crore)

	Week Ended						
	Dec. 24, 2010	Dec. 31, 2010	Jan. 7, 2011	Jan. 14, 2011	Jan. 21, 2011	Jan. 28, 2011	Feb. 4, 2011
1	2	3	4	5	6	7	8
1. Banks							
(a) Borrowings	9,080	10,738	7,599	7,073	7,914	6,398	7,414
(b) Lendings	9,753	11,950	8,411	8,130	8,536	7,149	7,858
2. Primary Dealers							
(a) Borrowings	673	1,212	812	1,056	629	751	444
(b) Lendings	—	—	—	—	7	—	—
3. Total							
(a) Borrowings	9,753	11,950	8,411	8,130	8,543	7,149	7,858
(b) Lendings	9,753	11,950	8,411	8,130	8,543	7,149	7,858

Notes: 1. Data are the average of daily call money turnover for the week (Saturday to Friday).

* Data cover 90-95 per cent of total transactions reported by participants.

2. Since August 6, 2005 eligible participants are Banks and Primary Dealers.

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

(₹ crore)

Items	Week Ended					
	Dec. 31, 2010	Jan. 7, 2011	Jan. 14, 2011	Jan. 21, 2011	Jan. 28, 2011	Feb. 4, 2011
1	2	3	4	5	6	7
I. Outright Transactions						
(a) Govt. of India Dated Securities	66,064	53,672	77,905	64,731	66,715	64,806
(b) State Government Securities	1,178	2,660	711	2,735	1,473	2,968
(c) 91 - Day Treasury Bills	3,701	6,125	10,496	5,778	9,707	7,772
(d) 182 - Day Treasury Bills	1,460	401	2,099	972	997	1,368
(e) 364 - Day Treasury Bills	651	1,447	1,411	2,063	980	763
II. RBI*	11,995	10,677	8,374	41	—	1,199

@ Excluding Repo Transactions.

* 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)

Position Date	Merchant						Inter-bank					
	FCY / INR			FCY / FCY			FCY / INR			FCY / FCY		
	Spot	Forward	Forward Cancellation	Spot	Forward	Forward Cancellation	Spot	Swap	Forward	Spot	Swap	Forward
1	2	3	4	5	6	7	8	9	10	11	12	13
Purchases												
Jan. 17, 2011	1,810	1,755	921	129	852	640	6,093	2,822	392	3,779	951	205
Jan. 18, 2011	2,305	1,482	637	209	783	505	8,328	6,360	603	4,639	2,011	82
Jan. 19, 2011	3,046	1,405	781	134	1,081	810	6,404	5,145	776	4,417	1,437	187
Jan. 20, 2011	2,376	1,979	609	188	852	650	7,734	5,650	693	3,486	1,565	167
Jan. 21, 2011	3,045	2,139	959	152	1,318	969	8,317	4,774	754	3,428	1,268	157
Sales												
Jan. 17, 2011	1,486	2,136	546	128	842	637	6,091	2,913	710	3,758	859	234
Jan. 18, 2011	3,074	1,358	573	217	765	423	8,072	6,794	733	4,672	2,067	74
Jan. 19, 2011	2,094	2,022	570	135	1,171	750	6,484	4,936	989	4,426	1,481	181
Jan. 20, 2011	1,779	1,887	872	201	978	547	7,913	5,914	765	3,479	1,613	167
Jan. 21, 2011	2,867	2,238	767	149	1,429	975	8,207	4,963	1,042	3,416	1,247	153

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					
	Dec. 31, 2010	Jan. 7, 2011	Jan. 14, 2011	Jan. 21, 2011	Jan. 28, 2011	Feb. 4, 2011
1	2	3	4	5	6	7
Amount	835.07	1098.81	641.70	340.36	341.67	934.54

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	February 4, 2011					Variation in Total Treasury Bills		
	Treasury Bills of Different Maturities					Total (2+3+4+5)	Over the Week	Over End March
	14 Day (Intermediate)	91 Day (Auction)	182 Day (Auction)	364 Day (Auction)				
1	2	3	4	5	6	7	8	
Reserve Bank of India	—	—	—	—	—	—	—	
Banks	—	16,042	5,703	16,909	38,654	1,958	-18,924	
State Governments	80,015	18,561	1,000	351	99,927	1,238	5,901	
Others	2,301	30,960	13,798	25,350	72,408	-906	-6,234	

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2010-2011 (Upto Feb. 4, 2011)	2009-2010 (Upto Feb. 5, 2010)	2009-2010	2010-2011 (Upto Feb. 4, 2011)	2009-2010 (Upto Feb. 5, 2010)	2009-2010
1	2	3	4	5	6	7
1. Total	4,17,000	4,38,000 @	4,51,000 \$	3,22,496	3,85,411 @	3,98,411 \$
2. RBI's OMO* Sales	7,283	8,556	9,931			
Purchases	74,518	84,034	85,400			

\$ Includes ₹ 33,000 crore of MSS desequentering.

@ Includes ₹ 28,000 crore of MSS desequentering.

* 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)

Item	For the Week Ended Jan. 28, 2011			For the Week Ended Feb. 4, 2011		
	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	9	7.4785	7.4958	111	7.3398	7.8000
2012-13	796	7.4701	7.7000	514	7.4538	7.6503
2013-14	266	7.6970	7.9500	245	7.6985	7.8259
2014-15	21	7.9448	8.0000	—	—	—
2015-16	2,264	8.0341	8.1904	3,498	8.0631	8.1774
2016-19	4,982	8.0890	8.4040	3,342	8.1077	8.2413
2019-20	1,101	7.9926	8.1448	17	8.1834	8.2615
Beyond 2020	23,919	8.1066	8.5753	24,675	8.0879	8.5608
2. State Government Securities	737	8.4366	8.5248	1,484	7.7675	8.5371
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	199	6.1209	6.9999	312	6.5000	6.7488
(b) 15 - 91 Days	4,785	6.5100	7.2274	3,742	6.4690	7.1858
(c) 92 - 182 Days	519	7.0974	7.4001	868	7.0500	7.4678
(d) 183 - 364 Days	340	7.3001	7.4999	30	7.4300	7.5000
II. RBI* : Sales	—			600		
: Purchases	—			599+		
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	57,929	4.00 (1)	7.75 (15)	45,814	3.00 (1)	8.40 (30)
2. State Govt. Securities	275	6.30 (1)	6.50 (2)	—	—	—
3. 91 Day Treasury Bills	18,336	6.00 (1)	6.60 (4)	9,692	6.40 (1)	6.70 (3)
4. 182 Day Treasury Bills	3,801	6.10 (1)	6.55 (3)	2,495	6.40 (1)	6.70 (3)
5. 364 Day Treasury Bills	6,301	5.95 (1)	6.60 (4)	3,230	6.30 (1)	6.70 (3)
IV. RBI : Repo ✕ ^	4,02,920	6.25	6.50	3,65,125	—	6.50
: Reverse Repo †	13,180	5.25	5.50	5,150	—	5.50

@ 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 YTM's (% 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>
Time series data are available on Internet at <http://dbie.rbi.org.in>

One year and three year subscription rates (inclusive of postage) for the Weekly Statistical Supplement are :
₹ 800 and ₹ 2,000 in India, and US\$ 50 and 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**.