



# RESERVE BANK OF INDIA BULLETIN

## WEEKLY STATISTICAL SUPPLEMENT

November 12, 2010

Vol. 25

No. 46

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

(₹ crore)

Item	2009			2010			Variation	
	Nov. 6	Oct. 29	Nov. 5#	Week	Year	Week	Year	
1	2	3	4	5	6	5	6	
<b>Notes Issued</b>	<b>7,33,675</b>	<b>8,61,913</b>	<b>8,86,350</b>	<b>24,437</b>	<b>1,52,675</b>			
Notes in Circulation	7,33,657	8,61,891	8,86,332	24,441	1,52,675			
Notes held in Banking Department	18	22	18	-4	—			
<b>Deposits</b>								
Central Government	100	36,559	12,768	-23,791	12,668			
Market Stabilisation Scheme	18,773	—	—	—	-18,773			
State Governments	41	41	41	—	—			
Scheduled Commercial Banks	2,19,701	3,49,160	3,11,460	-37,699	91,760			
Scheduled State Co-operative Banks	3,237	3,852	3,751	-100	514			
Other Banks	10,848	15,261	14,815	-446	3,967			
Others	13,085	13,390	13,003	-387	-83			
Other Liabilities	4,07,889	3,44,728	3,44,658	-70	-63,231			
<b>TOTAL LIABILITIES/ASSETS</b>	<b>14,07,350</b>	<b>16,24,902</b>	<b>15,86,846</b>	<b>-38,056</b>	<b>1,79,496</b>			
Foreign Currency Assets <sup>(1)</sup>	12,27,655	11,99,656	12,03,450	3,794	-24,206			
Gold Coin and Bullion <sup>(2)</sup>	82,181	96,510	96,510	—	14,329			
Rupee Securities (Including Treasury Bills)	69,699	3,13,967	2,74,184	-39,783	2,04,484			
<b>Loans and Advances</b>								
Central Government	—	—	—	—	—			
State Governments	216	1,439	1,691	252	1,474			
NABARD	—	—	—	—	—			
Scheduled Commercial Banks	—	5,576	3,871	-1,705	3,871			
Scheduled State Co-operative Banks	20	30	30	—	10			
Industrial Development Bank of India	—	—	—	—	—			
Export-Import Bank of India	—	—	—	—	—			
Others	3,741	308	308	—	-3,432			
<b>Bills Purchased and Discounted</b>								
Commercial	—	—	—	—	—			
Treasury	—	—	—	—	—			
Investments <sup>(3)</sup>	2,750	1,320	1,320	—	-1,430			
Other Assets	21,088	6,097	5,484	-613	-15,604			

(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 Nov. 5, 2010		Variation over							
			Week		End-March 2010		End-December 2009		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
<b>Total Reserves</b>	<b>13,31,027</b>	<b>300,214</b>	<b>3,929</b>	<b>2,258</b>	<b>71,362</b>	<b>21,157</b>	<b>7,792</b>	<b>16,744</b>	<b>-5,532</b>	<b>14,800</b>
(a) Foreign Currency Assets +	12,02,342	271,286	3,800	2,193 *	52,692	16,601	-4,723	12,703	-24,143	9,329
(b) Gold \$	96,510	21,668	—	—	15,322	3,682	11,123	3,376	14,329	4,168
(c) SDRs @	23,158	5,225	78	43	562	219	-970	56	-1,461	-33
(d) Reserve Position in the IMF**	9,017	2,035	51	22	2,786	655	2,362	609	5,743	1,336

+ Excludes ₹ 1,108 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 Oct. 29 # 2010	Variation over				
		Month	Financial year so far		Year-on-year	
			2009-2010	2010-2011	2009	2010
1	2	3	4	5	6	7
<b>Liabilities to the Banking System</b>						
Demand and Time Deposits from Banks	64,221	-1,516	2,859	-710	6,658	12,506
Borrowings from Banks <sup>(1)</sup>	29,468	7,765	-7,107	-2,890	-20,271	7,087
Other Demand and Time Liabilities <sup>(2)</sup>	7,102	-1,737	-16,061	1,124	-35,027	1,390
<b>Liabilities to Others</b>						
<b>Aggregate Deposits</b>	<b>49,55,150</b>	<b>2,47,857</b>	<b>3,49,174</b>	<b>4,62,324</b>	<b>6,67,361</b>	<b>7,71,866</b>
		(5.3)	(9.1)	(10.3)	(19.0)	(18.5)
Demand	7,34,889	1,21,443	17,918	89,280	65,810	1,93,886
Time	42,20,261	1,26,414	3,31,256	3,73,044	6,01,552	5,77,979
Borrowings <sup>(3)</sup>	1,07,925	-12,030	18,113	3,647	16,969	-24,125
Other Demand and Time Liabilities	3,77,849	48,681	-1,561	48,429	-65,858	71,890
<b>Borrowings from Reserve Bank</b>	<b>5,576</b>	<b>3,260</b>	<b>-11,728</b>	<b>5,534</b>	<b>-8,454</b>	<b>5,576</b>
<b>Cash in Hand and Balances with Reserve Bank</b>	<b>3,79,948</b>	<b>58,323</b>	<b>9,784</b>	<b>72,980</b>	<b>-23,938</b>	<b>1,11,688</b>
Cash in Hand	30,788	928	5,780	5,210	-363	4,728
Balances with Reserve Bank	3,49,160	57,395	4,004	67,769	-23,574	1,06,961
<b>Assets with the Banking System</b>						
Balance with Other Banks <sup>(4)</sup>	46,910	-1,388	-6,717	-15,510	5,846	718
Money at Call and Short Notice	22,011	8,607	-3,405	4,343	-12,757	10,378
Advances to Banks	4,530	-61	-982	-5,362	-842	2,608
Other Assets	55,776	2,442	-27,877	11,313	-35,806	31,933
<b>Investments<sup>(5)</sup></b>	<b>14,53,459</b>	<b>-19,052</b>	<b>1,83,428</b>	<b>68,707</b>	<b>3,48,747</b>	<b>1,03,621</b>
		(-1.3)	(15.7)	(5.0)	(34.8)	(7.7)
Government Securities	14,48,370	-18,725	1,86,556	69,976	3,53,436	1,06,028
Other Approved Securities	5,089	-327	-3,128	-1,269	-4,689	-2,408
<b>Bank Credit</b>	<b>35,23,428</b>	<b>1,01,137</b>	<b>1,11,642</b>	<b>2,78,640</b>	<b>2,38,531</b>	<b>6,36,237</b>
		(3.0)	(4.0)	(8.6)	(9.0)	(22.0)
Food Credit	50,683	451	-6,307	2,194	-11,569	10,779
Non-Food credit	34,72,745	1,00,686	1,17,949	2,76,446	2,50,100	6,25,458
Loans, Cash-credit and Overdrafts	33,99,707	1,00,812	1,08,710	2,77,549	2,39,672	6,15,320
Inland Bills- Purchased	10,416	250	-1,605	-1,598	-3,751	306
Discounted <sup>(6)</sup>	64,913	2,808	8,509	2,695	9,921	13,247
Foreign Bills- Purchased	17,250	100	-2,353	1,118	-2,521	1,081
Discounted	31,142	-2,833	-1,620	-1,124	-4,789	6,282
<b>Cash-Deposit Ratio</b>	<b>7.67</b>					
<b>Investment-Deposit Ratio</b>	<b>29.33</b>					
<b>Credit-Deposit Ratio</b>	<b>71.11</b>					

(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.

Notes : 1. Includes the impact of mergers since May 3, 2002.

2. Based on Special Returns submitted by the banks as required when the last Friday of the month is not an alternate Friday for the reporting purposes.

### 4. Cash Reserve Ratio and Interest Rates

(per cent per annum)

Item/Week Ended	2009		2010				
	Oct. 30	Sep. 24	Oct. 1	Oct. 8	Oct. 15	Oct. 22	Oct. 29
1	2	3	4	5	6	7	8
Cash Reserve Ratio (per cent) <sup>(1)</sup>	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	7.50-8.50	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	7.00-8.00	7.00-8.00	7.00-8.00	7.00-8.00	7.00-8.00
Call Money Rate (Low/High) <sup>(5)</sup>							
- Borrowings	2.00/3.35	4.00/6.40	4.00/7.40	3.25/6.60	3.25/6.75	3.50/7.15	2.75/12.00
- Lendings	2.00/3.35	4.00/6.40	4.00/7.40	3.25/6.60	3.25/6.75	3.50/7.15	2.75/12.00

(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			2009		
	Mar. 26	Oct. 22	Mar. 27	Oct. 23		
1	2	3	4	5	6	7
<b>1. Bank Credit</b>	<b>32,44,788</b>	<b>34,76,133</b>	<b>2,31,345</b> (7.1)	<b>27,75,549</b>	<b>28,68,265</b>	<b>92,716</b> (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 (7.3)	27,29,338	28,32,253	1,02,914 (3.8)
<b>2. Investments</b>	<b>1,15,906</b>	<b>1,48,629</b>	<b>32,723</b>	<b>1,04,773</b>	<b>93,763</b>	<b>-11,010</b>
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
<b>3. Total (1B + 2)</b>	<b>33,12,205</b>	<b>35,77,547</b>	<b>2,65,342</b> (8.0)	<b>28,34,112</b>	<b>29,26,016</b>	<b>91,904</b> (3.2)
<b>Memo Items:</b>						
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.

2. Figures in brackets are percentage variations.

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

Foreign Currency	2010					Annual Appreciation (+) / Depreciation (-) (per cent)				
	Nov. 1	Nov. 2	Nov. 3	Nov. 4	Nov. 5 +	Nov. 1	Nov. 2	Nov. 3	Nov. 4	Nov. 5 +
1	2	3	4	5	6	7	8	9	10	11
<b>RBI's Reference Rate (₹ per Foreign Currency)</b>										
U.S. Dollar	44.4200	44.4300	44.3600	44.3200		—	—	6.04	6.34	
Euro	62.1600	61.9200	62.1100	62.5900		—	—	12.08	10.90	
<b>FEDAI Indicative Rates (₹ per Foreign Currency)</b>										
U.S. Dollar	{	44.4000	44.4250	44.3500	44.3200	—	—	6.04	6.34	
	{	44.4100	44.4350	44.3600	44.3300	—	—	6.04	6.34	
Pound Sterling	{	71.3675	71.3550	71.0750	71.4450	—	—	8.41	8.32	
	{	71.3925	71.3900	71.1125	71.4775	—	—	8.38	8.32	
Euro	{	62.1375	61.9200	62.0800	62.5925	—	—	12.10	10.88	
	{	62.1600	61.9425	62.1225	62.6200	—	—	12.08	10.87	
100 Yen	{	55.1825	55.1525	54.9900	54.8250	—	—	-5.26	-4.91	
	{	55.2025	55.1775	55.0225	54.8500	—	—	-5.24	-4.91	
<b>Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)</b>										
1-month	..	7.29	6.76	6.77						
3-month	..	6.57	6.49	6.68						
6-month	..	6.21	6.13	6.36						

+ Market closed.

— 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)

Item	Outstanding as on				Variation over							
	2010		Fortnight		Financial Year so far				Year-on-Year			
	Mar. 31 #	Oct. 22 #	Amount	%	2009-2010		2010-2011		2009		2010	
					Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
<b>M<sub>3</sub></b>	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
<b>Components (i+ii+iii+iv)</b>												
(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
<b>Sources (i+ii+iii+iv-v)</b>												
(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 of which: Net Non-Monetary Liabilities of RBI	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
	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

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

## 8. Reserve Money : Components and Sources

(₹ crore)

Item	Outstanding as on				Variation over							
	2010		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Nov. 5 #	Amount	%	2009-2010		2010-2011		2009		2010	
					Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
<b>Reserve Money</b>	11,55,686	12,32,328	-14,191	-1.1	-4,963	-0.5	76,642	6.6	1,14,206	13.1	2,49,293	25.4
<b>Components (i+ii+iii)</b>												
(i) Currency in Circulation	7,99,549	8,98,094	24,441	2.8	53,235	7.7	98,545	12.3	94,733	14.6	1,53,705	20.6
(ii) Bankers' Deposits with RBI	3,52,299	3,30,027	-38,246	-10.4	-57,489	-19.7	-22,272	-6.3	21,124	9.9	96,241	41.2
(iii) "Other" Deposits with RBI	3,839	4,207	-387	-8.4	-710	-12.7	368	9.6	-1,650	-25.4	-652	-13.4
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net RBI Credit to Government of which : to Centre	2,11,586	2,63,241	-15,773		-10,371		51,656		1,22,665		2,12,032	
	2,11,581	2,61,592	-16,025		-10,727		50,011		1,23,695		2,10,558	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	2,497	5,509	-1,705		-19,117		3,012		-14,939		448	
	1,169	3,937	-1,705		-10,337		2,768		-18,053		3,917	
(iii) Net Foreign Exchange Assets of RBI*	12,31,949	12,99,942	3,794	0.3	29,703	2.3	67,993	5.5	1,10,248	9.2	-9,877	-0.8
(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	3,48,125	507	0.1	5,855	1.5	46,511	15.4	1,04,768	36.2	-45,660	-11.6

\* 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
Oct. 30, 2010	\$ 2	17	11,025	17	11,025	6.00	—	—	—	—	—	11,025	-11,025
Nov. 1, 2010	1	44	67,940	44	67,940	6.00	3	2,050	3	2,050	5.00	65,890	
Nov. 1, 2010	\$ 1	12	9,105	12	9,105	6.00	4	4,850	4	4,850	5.00	4,255	-70,145
Nov. 2, 2010	1	45	56,845	45	56,845	6.00	2	1,870	2	1,870	5.00	54,975	
Nov. 2, 2010	\$ 1	8	4,415	8	4,415	6.25	3	1,005	3	1,005	5.25	3,410	-58,385
Nov. 3, 2010	1	30	33,025	30	33,025	6.25	2	1,600	2	1,600	5.25	31,425	
Nov. 3, 2010	\$ 1	17	19,895	17	19,895	6.25	5	8,100	5	8,100	5.25	11,795	-43,220
Nov. 4, 2010	4	40	49,155	40	49,155	6.25	2	1,400	2	1,400	5.25	47,755	
Nov. 4, 2010	\$ 4	28	35,075	28	35,075	6.25	10	2,880	10	2,880	5.25	32,195	-79,950

@ Net of repo. \$ Second LAF. \$\$ Special LAF Repo Auction.

'—': 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 December 16, 2010.

## 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
<b>91-Day Treasury Bills</b>													
<b>2010-2011</b>													
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
Nov. 3	Nov. 4	4,000	89	10,242	1,375	49	4,000	1,375	—	5,375	98.36	6,7706	60,834
<b>182-Day Treasury Bills</b>													
<b>2010-2011</b>													
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
<b>364-Day Treasury Bills</b>													
<b>2010-2011</b>													
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
Nov. 3	Nov. 4	2,000	58	5,871	—	24	2,000	—	—	2,000	93.44	7,0743	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	
	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	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	3,68,684	3,69,059	3,07,587	2,95,832	2,88,010	3,11,500	3,11,500	

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
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. 24, 2010	3,37,322	47,712	6.41 — 8.25
Oct. 8, 2010	3,44,158	38,285	6.36 — 8.26

@ 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
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. 30, 2010	1,12,003	18,613	6.65 — 9.90
Oct. 15, 2010	1,32,093	35,490	6.50 — 10.00

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

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

Items	Weight	2009	2010		Percentage Variation over			
		Oct. 24	Aug. 28 *	Oct. 23 #	Week	Month	End March	Year
1	2	3	4	5	6	7	8	9
<b>ALL COMMODITIES @</b>	<b>100.00</b>	..	..	..	..	..	..	..
Primary Articles	20.12	156.2	177.7	180.3	-0.4	-0.4	8.2	15.4
(i) Fruits and Vegetables	3.84	158.0	162.8	166.6	-0.7	-0.7	20.5	5.4
Fuel and Power	14.91	134.0	148.2	148.3	—	0.5	5.9	10.7
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

	2009	2010				
	Nov. 5	Nov. 1	Nov. 2	Nov. 3	Nov. 4	Nov. 5
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	16063.90	20355.63	20345.69	20465.74	20893.57	21004.96
S & P CNX NIFTY (3.11.1995=1000)	4765.55	6117.55	6119.00	6160.50	6281.80	6312.45

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

(₹ crore)

	Week Ended						
	Sep. 24, 2010	Oct. 1, 2010	Oct. 8, 2010	Oct. 15, 2010	Oct. 22, 2010	Oct. 29, 2010	Nov. 5, 2010
1	2	3	4	5	6	7	8
<b>1. Banks</b>							
(a) Borrowings	7,771	7,464	8,699	5,810	8,232	9,533	5,830
(b) Lendings	8,491	8,321	10,289	6,742	9,266	10,484	7,160
<b>2. Primary Dealers</b>							
(a) Borrowings	720	857	1,602	932	1,034	951	1,337
(b) Lendings	—	—	12	—	—	—	7
<b>3. Total</b>							
(a) Borrowings	8,491	8,321	10,301	6,742	9,266	10,484	7,167
(b) Lendings	8,491	8,321	10,301	6,742	9,266	10,484	7,167

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					
	Oct. 1, 2010	Oct. 8, 2010	Oct. 15, 2010	Oct. 22, 2010	Oct. 29, 2010	Nov. 5, 2010
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
(a) Govt. of India Dated Securities	1,26,905	1,12,574	89,577	95,960	1,00,958	98,472
(b) State Government Securities	886	1,369	550	753	2,087	945
(c) 91 - Day Treasury Bills	4,889	7,471	4,973	6,053	5,071	6,668
(d) 182 - Day Treasury Bills	968	448	184	40	1,748	50
(e) 364 - Day Treasury Bills	770	2,911	243	2,922	2,034	2,908
<b>II. RBI*</b>	<b>303</b>	<b>—</b>	<b>136</b>	<b>768</b>	<b>30</b>	<b>74</b>

@ 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
<b>Purchases</b>												
Oct. 18, 2010	7,514	1,748	1,142	148	2,277	2,191	11,102	10,267	1,717	7,594	1,544	168
Oct. 19, 2010	8,520	1,533	1,041	190	1,721	1,562	11,570	11,765	1,415	5,345	1,158	78
Oct. 20, 2010	9,378	1,341	981	97	1,576	1,409	13,006	13,621	1,722	4,890	1,569	38
Oct. 21, 2010	2,274	1,189	1,058	186	1,850	1,561	11,795	15,156	1,184	5,781	1,405	131
Oct. 22, 2010	2,471	1,563	1,338	179	1,410	1,550	9,918	8,663	1,109	5,145	1,399	211
<b>Sales</b>												
Oct. 18, 2010	3,260	5,144	1,346	147	2,430	2,159	10,972	10,409	2,254	7,584	1,523	170
Oct. 19, 2010	2,309	6,287	1,636	172	1,754	1,471	11,362	12,689	1,738	5,336	1,263	78
Oct. 20, 2010	4,244	5,205	1,431	104	1,634	1,376	13,848	15,269	2,193	4,895	1,615	38
Oct. 21, 2010	2,813	1,497	1,037	165	1,916	1,391	9,200	14,930	1,362	5,773	1,566	133
Oct. 22, 2010	2,406	1,570	845	167	1,591	1,370	9,832	8,163	1,414	5,141	1,506	224

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)

1	Week Ended					
	Oct. 1, 2010	Oct. 8, 2010	Oct. 15, 2010	Oct. 22, 2010	Oct. 29, 2010	Nov. 5, 2010
2	3	4	5	6	7	
Amount	584.94	837.96	1624.06	986.30	467.03	847.66

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	November 5, 2010					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	—	24,346	7,554	21,678	53,578	353	-4,000
State Governments	68,635	9,834	800	351	79,620	-3,993	-14,406
Others	1,811	26,654	11,946	20,581	60,992	-3,701	-17,650

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

(Face Value in ₹ crore)

1	Gross Amount Raised			Net Amount Raised		
	2010-2011 (Upto Nov. 5, 2010)	2009-2010 (Upto Nov. 6, 2009)	2009-2010	2010-2011 (Upto Nov. 5, 2010)	2009-2010 (Upto Nov. 6, 2009)	2009-2010
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	5,367	6,483	9,931			
Purchases	5,360	81,157	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)<sup>@</sup>

(Amount in ₹ crore)

Item	For the Week Ended Oct. 29, 2010			For the Week Ended Nov. 5, 2010		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2010-11	—	—	—	—	—	—
2011-12	470	6.9980	7.6000	105	6.9486	7.3300
2012-13	1,815	7.1861	7.5563	1,643	6.9281	7.2783
2013-14	547	7.2499	7.5283	515	7.1573	7.5505
2014-15	645	7.5112	8.1495	105	7.4370	7.5687
2015-16	2,826	7.7614	7.8900	3,725	7.6983	7.8853
2016-19	14,965	7.8889	8.1791	12,316	7.7250	8.0692
2019-20	202	5.9889	8.2366	—	—	—
Beyond 2020	29,008	7.5092	8.5649	30,826	7.9229	8.5671
2. State Government Securities	1,044	7.1561	8.5499	473	7.7891	8.5281
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	125	5.3188	6.3012	765	5.5971	6.6987
(b) 15 - 91 Days	2,627	5.9507	6.8121	2,569	6.3504	6.8501
(c) 92 - 182 Days	1,035	6.6500	7.0050	242	6.8201	6.8701
(d) 183 - 364 Days	640	6.8500	7.0101	1,238	6.9500	7.1000
<b>II. RBI* : Sales</b>	<b>15</b>			<b>35</b>		
<b>: Purchases</b>	<b>15</b>			<b>39 +</b>		
<b>III. Repo Transactions * (Other than with RBI)</b>	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	78,922	4.00 (1)	9.00 (6)	47,814	5.75 (1)	7.15 (6)
2. State Govt. Securities	379	6.00 (1)	11.00 (3)	108	6.25 (1)	6.75 (1)
3. 91 Day Treasury Bills	4,349	5.90 (1)	9.00 (3)	4,215	6.15 (1)	7.15 (4)
4. 182 Day Treasury Bills	6,314	6.00 (1)	7.25 (3)	4,764	6.05 (1)	7.15 (4)
5. 364 Day Treasury Bills	4,714	5.80 (1)	8.50 (1)	4,826	6.00 (1)	7.15 (4)
<b>IV. RBI : Repo * ^</b>	<b>4,85,105</b>	<b>—</b>	<b>6.00</b>	<b>2,86,480</b>	<b>6.00</b>	<b>6.25</b>
<b>: Reverse Repo !</b>	<b>15,950</b>	<b>—</b>	<b>5.00</b>	<b>23,755</b>	<b>5.00</b>	<b>5.25</b>

@ 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>

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.