



# RESERVE BANK OF INDIA BULLETIN

## WEEKLY STATISTICAL SUPPLEMENT

November 19, 2010

Vol. 25

No. 47

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

(₹ crore)

Item	2009			2010			Variation	
	Nov. 13	Nov. 5	Nov. 12#	Week	Year			
1	2	3	4	5	6			
<b>Notes Issued</b>	<b>7,40,587</b>	<b>8,86,350</b>	<b>8,96,937</b>	<b>10,587</b>	<b>1,56,351</b>			
Notes in Circulation	7,40,570	8,86,332	8,96,921	10,589	1,56,351			
Notes held in Banking Department	16	18	16	-2	-1			
<b>Deposits</b>								
Central Government	8,756	12,768	33,459	20,691	24,703			
Market Stabilisation Scheme	18,773	—	—	—	-18,773			
State Governments	41	41	41	—	—			
Scheduled Commercial Banks	2,26,257	3,11,460	3,32,369	20,909	1,06,112			
Scheduled State Co-operative Banks	3,259	3,751	3,894	142	635			
Other Banks	10,844	14,815	15,215	400	4,372			
Others	11,932	13,003	12,531	-471	599			
Other Liabilities	4,03,594	3,44,658	3,43,346	-1,311	-60,247			
<b>TOTAL LIABILITIES/ASSETS</b>	<b>14,24,042</b>	<b>15,86,846</b>	<b>16,37,793</b>	<b>50,947</b>	<b>2,13,751</b>			
Foreign Currency Assets <sup>(1)</sup>	12,23,671	12,03,450	12,04,138	688	-19,533			
Gold Coin and Bullion <sup>(2)</sup>	82,181	96,510	96,510	—	14,329			
Rupee Securities (Including Treasury Bills)	91,871	2,74,184	3,22,968	48,784	2,31,097			
<b>Loans and Advances</b>								
Central Government	—	—	—	—	—			
State Governments	347	1,691	1,940	250	1,593			
NABARD	—	—	—	—	—			
Scheduled Commercial Banks	—	3,871	5,742	1,871	5,742			
Scheduled State Co-operative Banks	—	30	30	—	30			
Industrial Development Bank of India	—	—	—	—	—			
Export-Import Bank of India	—	—	—	—	—			
Others	3,866	308	308	—	-3,558			
<b>Bills Purchased and Discounted</b>								
Commercial	—	—	—	—	—			
Treasury	—	—	—	—	—			
Investments <sup>(3)</sup>	2,750	1,320	1,320	—	-1,430			
Other Assets	19,357	5,484	4,837	-647	-14,520			

(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. 12, 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>13,31,461</b>	<b>298,315</b>	<b>434</b>	<b>-1,899</b>	<b>71,796</b>	<b>19,258</b>	<b>8,226</b>	<b>14,845</b>	<b>-992</b>	<b>11,939</b>
(a) Foreign Currency Assets +	12,03,022	269,494	680	-1,792 *	53,372	14,809	-4,043	10,911	-19,486	6,589
(b) Gold \$	96,510	21,668	—	—	15,322	3,682	11,123	3,376	14,329	4,168
(c) SDRs @	22,996	5,152	-162	-73	400	146	-1,132	-17	-1,509	-118
(d) Reserve Position in the IMF**	8,933	2,001	-84	-34	2,702	621	2,278	575	5,674	1,300

+ Excludes ₹ 1,116 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 Nov. 5 # 2010	Variation over				
		Fortnight	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	63,234	-619	3,178	-1,697	5,701	11,200
Borrowings from Banks <sup>(1)</sup>	20,410	-4,638	-12,027	-11,948	-11,026	2,950
Other Demand and Time Liabilities <sup>(2)</sup>	6,879	-993	-16,155	902	-26,797	1,262
<b>Liabilities to Others</b>						
<b>Aggregate Deposits</b>	<b>48,10,227</b>	<b>-65,027</b>	<b>3,36,512</b>	<b>3,17,401</b>	<b>6,55,592</b>	<b>6,39,606</b>
		(-1.3)	(8.8)	(7.1)	(18.7)	(15.3)
Demand	5,91,505	-74,617	3,864	-54,105	72,964	64,556
Time	42,18,722	9,590	3,32,648	3,71,506	5,82,627	5,75,050
Borrowings <sup>(3)</sup>	1,08,115	-6,460	-17,252	3,837	-11,020	11,431
Other Demand and Time Liabilities	3,34,529	-41,695	12,499	5,108	12,062	14,510
<b>Borrowings from Reserve Bank</b>	<b>3,871</b>	<b>-223</b>	<b>-11,728</b>	<b>3,829</b>	<b>-3,058</b>	<b>3,871</b>
<b>Cash in Hand and Balances with Reserve Bank</b>	<b>3,40,221</b>	<b>35,047</b>	<b>-14,289</b>	<b>33,253</b>	<b>20,929</b>	<b>96,034</b>
Cash in Hand	28,760	-1,678	4,205	3,183	1,013	4,274
Balances with Reserve Bank	3,11,460	36,724	-18,494	30,070	19,916	91,760
<b>Assets with the Banking System</b>						
Balance with Other Banks <sup>(4)</sup>	47,307	511	-7,380	-15,114	5,778	1,778
Money at Call and Short Notice	10,047	-5,651	-5,640	-7,621	-6,347	649
Advances to Banks	3,959	-641	-1,081	-5,934	-722	2,136
Other Assets	51,974	-1,557	-27,456	7,510	-26,844	27,709
<b>Investments<sup>(5)</sup></b>	<b>14,87,012</b>	<b>-15,019</b>	<b>2,01,423</b>	<b>1,02,260</b>	<b>2,96,495</b>	<b>1,19,179</b>
		(-1.0)	(17.3)	(7.4)	(27.7)	(8.7)
Government Securities	14,81,986	-14,686	2,04,320	1,03,591	3,00,988	1,21,880
Other Approved Securities	5,027	-334	-2,897	-1,331	-4,493	-2,700
<b>Bank Credit</b>	<b>35,30,790</b>	<b>54,658</b>	<b>1,17,884</b>	<b>2,86,002</b>	<b>2,59,397</b>	<b>6,37,357</b>
		(1.6)	(4.2)	(8.8)	(9.8)	(22.0)
Food Credit	53,749	6,534	-4,098	5,259	-9,461	11,636
Non-Food credit	34,77,042	48,124	1,21,982	2,80,743	2,68,858	6,25,721
Loans, Cash-credit and Overdrafts	34,06,518	51,255	1,18,523	2,84,360	2,62,860	6,12,318
Inland Bills- Purchased	10,684	491	-1,499	-1,330	-2,948	468
Discounted <sup>(6)</sup>	64,306	547	6,206	2,088	7,687	14,942
Foreign Bills- Purchased	17,850	1,037	-2,599	1,718	-2,434	1,927
Discounted	31,433	1,327	-2,747	-833	-5,768	7,701
<b>Cash-Deposit Ratio</b>	<b>7.07</b>					
<b>Investment-Deposit Ratio</b>	<b>30.91</b>					
<b>Credit-Deposit Ratio</b>	<b>73.40</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.

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					
	Nov. 6	Oct. 1	Oct. 8	Oct. 15	Oct. 22	Oct. 29	Nov. 5
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	7.50-8.50	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	7.00-8.00	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	1.50/3.50	4.00/7.40	3.25/6.60	3.25/6.75	3.50/7.15	2.75/12.00	3.25/8.00
- Lendings	1.50/3.50	4.00/7.40	3.25/6.60	3.25/6.75	3.50/7.15	2.75/12.00	3.25/8.00

(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	Nov. 5	Mar. 27	Nov. 6		
1	2	3	4	5	6	7
<b>1. Bank Credit</b>	<b>32,44,788</b>	<b>35,30,790</b>	<b>2,86,002</b> (8.8)	<b>27,75,549</b>	<b>28,93,433</b>	<b>1,17,884</b> (4.2)
A. Food Credit	48,489	53,749	5,259	46,211	42,113	-4,098
B. Non-Food Credit	31,96,299	34,77,042	2,80,743 (8.8)	27,29,338	28,51,320	1,21,982 (4.5)
<b>2. Investments</b>	<b>1,15,906</b>	<b>1,50,846</b>	<b>34,940</b>	<b>1,04,773</b>	<b>93,760</b>	<b>-11,013</b>
A. Commercial Paper	24,791	39,327	14,536	19,688	11,008	-8,679
B. Shares Issued by (a+b)	30,101	35,079	4,978	27,810	26,473	-1,337
(a) Public Sector Undertakings	4,623	7,480	2,857	2,767	2,662	-105
(b) Private Corporate Sector	25,478	27,600	2,121	25,043	23,811	-1,232
C. Bonds/Debentures Issued by (a+b)	61,014	76,440	15,426	57,275	56,279	-997
(a) Public Sector Undertakings	21,016	22,927	1,912	24,182	21,121	-3,061
(b) Private Corporate Sector	39,998	53,513	13,515	33,093	35,158	2,064
<b>3. Total (1B + 2)</b>	<b>33,12,205</b>	<b>36,27,888</b>	<b>3,15,683</b> (9.5)	<b>28,34,112</b>	<b>29,45,080</b>	<b>1,10,969</b> (3.9)
<b>Memo Items:</b>						
Investments in						
A. Instruments Issued by Mutual Funds	52,402	28,755	-23,647	36,781	1,60,905	1,24,125
B. Instruments Issued by Public Financial Institutions	31,265	26,874	-4,391	31,046	25,225	-5,821
C. Bonds/Debentures Issued by Others	30,758	31,977	1,220	31,030	31,602	572

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. 8	Nov. 9	Nov. 10	Nov. 11	Nov. 12	Nov. 8	Nov. 9	Nov. 10	Nov. 11	Nov. 12	
1	2	3	4	5	6	7	8	9	10	11	
<b>RBI's Reference Rate (₹ per Foreign Currency)</b>											
U.S. Dollar	44.2600	44.4000	44.3900	44.2500	44.6400	—	4.91	4.82	5.24	4.17	
Euro	61.8100	61.5800	61.1100	60.9600	60.7300	—	12.99	14.04	14.37	14.79	
<b>FEDAI Indicative Rates (₹ per Foreign Currency)</b>											
U.S. Dollar	{	44.2600	44.4000	44.3900	44.2450	44.6400	—	4.89	4.82	5.21	4.14
	{	44.2700	44.4100	44.4000	44.2550	44.6500	—	4.89	4.82	5.21	4.14
Pound Sterling	{	71.3825	71.5775	71.0200	71.4125	71.6300	—	8.75	9.03	9.06	7.45
	{	71.4125	71.6150	71.0525	71.4500	71.6625	—	8.76	9.03	9.03	7.45
Euro	{	61.7875	61.5700	61.1025	60.9575	60.7825	—	12.99	14.03	14.32	14.65
	{	61.8100	61.5975	61.1400	60.9800	60.8100	—	13.01	14.02	14.34	14.64
100 Yen	{	54.4800	54.8825	54.2325	53.7875	54.1950	—	-5.77	-4.47	-3.56	-4.53
	{	54.5200	54.9150	54.2725	53.8050	54.2125	—	-5.80	-4.50	-3.56	-4.50
<b>Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)</b>											
1-month		7.18	7.97	8.25	7.86	7.39					
3-month		6.87	7.21	7.21	7.23	6.81					
6-month		6.55	6.58	6.58	6.64	6.27					

— 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 #	Nov. 5 #	Amount	%	2009-2010		2010-2011		2009		2010	
	2	3	4	5	6	7	8	9	10	11	12	13
<b>M<sub>3</sub></b>	<b>55,99,762</b>	<b>60,27,704</b>	<b>-41,011</b>	<b>-0.7</b>	<b>4,07,293</b>	<b>8.5</b>	<b>4,27,943</b>	<b>7.6</b>	<b>8,09,165</b>	<b>18.4</b>	<b>8,25,599</b>	<b>15.9</b>
<b>Components (i+ii+iii+iv)</b>												
(i) Currency with the Public	7,68,033	8,64,326	23,520	2.8	49,975	7.5	96,293	12.5	93,404	15.0	1,48,901	20.8
(ii) Demand Deposits with Banks	7,22,739	6,59,655	-74,986	-10.2	-1,485	-0.3	-63,084	-8.7	81,611	16.1	72,453	12.3
(iii) Time Deposits with Banks	41,05,151	44,99,516	10,171	0.2	3,59,513	10.2	3,94,365	9.6	6,35,801	19.5	6,04,898	15.5
(iv) "Other" Deposits with Reserve Bank	3,839	4,207	284	7.2	-710	-12.7	368	9.6	-1,650	-25.4	-652	-13.4
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net Bank Credit to Government (a+b)	16,67,096	18,24,658	43,041	2.4	2,06,822	16.2	1,57,562	9.5	4,41,089	42.3	3,40,503	22.9
(a) Reserve Bank	2,11,586	2,63,241	57,590		-10,371		51,656		1,22,665		2,12,032	
(b) Other Banks	14,55,511	15,61,417	-14,549	-0.9	2,17,193	17.9	1,05,907	7.3	3,18,424	28.6	1,28,471	9.0
(ii) Bank Credit to Commercial Sector (a+b)	34,92,781	37,88,617	55,389	1.5	1,15,303	3.8	2,95,836	8.5	2,77,421	9.7	6,58,421	21.0
(a) Reserve Bank	1,328	1,572	95	—	-8,779	—	244	—	3,114	—	-3,468	—
(b) Other Banks	34,91,453	37,87,044	55,294	1.5	1,24,082	4.1	2,95,591	8.5	2,74,307	9.6	6,61,889	21.2
(iii) Net Foreign Exchange Assets of Banking Sector*	12,81,469	13,41,815	16,523	1.2	6,318	0.5	60,346	4.7	1,40,068	11.5	-16,687	-1.2
(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	9,39,147	1,55,964	19.9	-78,174	-9.1	86,293	10.1	50,414	6.9	1,57,668	20.2
	3,01,615	3,48,125	14,859	4.5	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.

## 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. 12 #	Amount	%	2009-2010		2010-2011		2009		2010	
	2	3	4	5	6	7	8	9	10	11	12	13
<b>Reserve Money</b>	<b>11,55,686</b>	<b>12,63,897</b>	<b>31,569</b>	<b>2.6</b>	<b>7,370</b>	<b>0.7</b>	<b>1,08,211</b>	<b>9.4</b>	<b>1,08,446</b>	<b>12.2</b>	<b>2,68,529</b>	<b>27.0</b>
<b>Components (i+ii+iii)</b>												
(i) Currency in Circulation	7,99,549	9,08,683	10,589	1.2	60,148	8.7	1,09,134	13.6	1,01,504	15.6	1,57,381	20.9
(ii) Bankers' Deposits with RBI	3,52,299	3,51,478	21,451	6.5	-50,915	-17.5	-821	-0.2	9,780	4.2	1,11,119	46.2
(iii) "Other" Deposits with RBI	3,839	3,736	-471	-11.2	-1,863	-33.5	-103	-2.7	-2,838	-43.4	29	0.8
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net RBI Credit to Government of which : to Centre	2,11,586	2,91,560	28,319		3,249		79,974		1,15,703		2,26,731	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	2,497	7,380	1,871		-19,011		4,883		-18,015		2,214	
(iii) Net Foreign Exchange Assets of RBI*	1,169	5,808	1,871		-10,357		4,639		-21,258		5,808	
(iv) Government's Currency Liabilities to the Public	12,31,949	13,00,630	688	0.1	25,718	2.0	68,681	5.6	89,793	7.4	-5,204	-0.4
(v) Net Non-Monetary Liabilities of RBI	11,270	11,761	—	—	677	6.7	492	4.4	1,000	10.3	1,030	9.6
	3,01,615	3,47,434	-691	-0.2	3,264	0.8	45,820	15.2	80,036	25.7	-43,759	-11.2

\* 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
Nov. 8, 2010	1	67	1,18,440	67	1,18,440	6.25	3	2,100	3	2,100	5.25	1,16,340	-1,16,340
Nov. 9, 2010	1	50	1,11,595	50	1,11,595	6.25	2	1,875	2	1,875	5.25	1,09,720	
Nov. 9, 2010 \$	1	14	6,855	14	6,855	6.25	1	30	1	30	5.25	6,825	-1,16,545
Nov. 10, 2010	1	41	71,020	41	71,020	6.25	2	1,750	2	1,750	5.25	69,270	
Nov. 10, 2010 \$	1	37	48,735	37	48,735	6.25	2	100	2	100	5.25	48,635	-1,17,905
Nov. 11, 2010	1	39	75,565	39	75,565	6.25	2	1,750	2	1,750	5.25	73,815	
Nov. 11, 2010 \$	1	34	47,380	34	47,380	6.25	1	130	1	130	5.25	47,250	-1,21,065
Nov. 12, 2010	3	44	80,430	44	80,430	6.25	2	1,925	2	1,925	5.25	78,505	
Nov. 12, 2010 \$	3	40	40,405	40	40,405	6.25	1	340	1	340	5.25	40,065	-1,18,570

@ 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 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						
				Competitive	Non-Competitive		Competitive	Non-Competitive					
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. 10	Nov. 12	4,000	86	11,397	3,075	40	4,000	3,075	—	7,075	98.33	6,8536	60,359
<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
Nov. 10	Nov. 12	2,000	67	5,020	500	37	2,000	500	—	2,500	96.57	7,1662	20,800
<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
	Nov. 6	Nov. 7	Nov. 8	Nov. 9	Nov. 10	Nov. 11	Nov. 12	Nov. 13	Nov. 14	Nov. 15	Nov. 16	Nov. 17	Nov. 18	Nov. 19
Average daily cash reserve requirement for the fortnight ending November 19, 2010	3,13,082	3,13,082	3,13,082	3,13,082	3,13,082	3,13,082	3,13,082	3,13,082	3,13,082	3,13,082	3,13,082	3,13,082	3,13,082	3,13,082
Cash Balance with RBI	3,01,070	3,01,070	3,20,240	3,27,294	3,26,461	3,30,978	3,31,768							

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.	Oct. 30 \$#	Oct. #	Week	Month	End March	Year
1	2	3	4	5	6	7	8	9
<b>ALL COMMODITIES @</b>	<b>100.00</b>	<b>130.5</b>	<b>..</b>	<b>141.7</b>	<b>..</b>	<b>0.4</b>	<b>4.3</b>	<b>8.6</b>
Primary Articles	20.12	155.3	180.8	181.2	0.3	0.8	9.2	16.7
(i) Fruits and Vegetables	3.84	155.8	169.3	170.6	1.6	3.7	22.3	9.5
Fuel and Power	14.91	133.4	148.3	148.1	—	0.3	5.7	11.0
Manufactured Products @	64.97	122.2	..	128.0	..	0.3	1.9	4.7
(i) Sugar, Khandsari and Gur	2.09	164.0	..	157.2	..	0.4	-11.6	-4.1
(ii) Edible Oils	3.04	112.3	..	119.8	..	0.8	5.1	6.7
(iii) Cement and Lime	1.39	150.2	..	151.9	..	0.1	0.5	1.1
(iv) Iron and Semis	1.56	117.6	..	125.5	..	1.5	1.4	6.7

\$ Weekly data.

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. 12	Nov. 8	Nov. 9	Nov. 10	Nov. 11	Nov. 12
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	16696.03	20852.38	20932.48	20875.71	20589.09	20156.89
S & P CNX NIFTY (3.11.1995=1000)	4952.65	6273.20	6301.55	6275.70	6194.25	6071.65

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

(₹ crore)

	Week Ended						
	Oct. 1, 2010	Oct. 8, 2010	Oct. 15, 2010	Oct. 22, 2010	Oct. 29, 2010	Nov. 5, 2010	Nov. 12, 2010
1	2	3	4	5	6	7	8
<b>1. Banks</b>							
(a) Borrowings	7,464	8,699	5,810	8,232	9,533	5,830	11,312
(b) Lendings	8,321	10,289	6,742	9,266	10,484	7,160	12,097
<b>2. Primary Dealers</b>							
(a) Borrowings	857	1,602	932	1,034	951	1,337	785
(b) Lendings	—	12	—	—	—	7	—
<b>3. Total</b>							
(a) Borrowings	8,321	10,301	6,742	9,266	10,484	7,167	12,097
(b) Lendings	8,321	10,301	6,742	9,266	10,484	7,167	12,097

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. 8, 2010	Oct. 15, 2010	Oct. 22, 2010	Oct. 29, 2010	Nov. 5, 2010	Nov. 12, 2010
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
(a) Govt. of India Dated Securities	1,12,574	89,577	95,960	1,00,958	98,472	71,119
(b) State Government Securities	1,369	550	753	2,087	945	2,018
(c) 91 - Day Treasury Bills	7,471	4,973	6,053	5,071	6,668	4,154
(d) 182 - Day Treasury Bills	448	184	40	1,748	50	1,956
(e) 364 - Day Treasury Bills	2,911	243	2,922	2,034	2,908	1,369
<b>II. RBI*</b>	<b>—</b>	<b>136</b>	<b>768</b>	<b>30</b>	<b>74</b>	<b>8,362</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. 25, 2010	2,322	1,223	1,166	129	989	758	5,781	7,552	1,021	3,281	1,323	118
Oct. 26, 2010	2,434	1,085	634	192	1,343	1,213	5,536	8,288	948	5,609	932	164
Oct. 27, 2010	3,938	2,199	2,687	246	1,631	1,594	10,197	10,763	898	6,026	1,939	341
Oct. 28, 2010	3,226	1,403	2,029	150	1,015	1,124	6,168	8,287	1,028	3,878	1,200	232
Oct. 29, 2010	3,160	2,844	2,798	190	1,476	1,408	10,640	13,125	893	4,290	2,047	197
<b>Sales</b>												
Oct. 25, 2010	2,328	1,981	885	118	995	754	5,924	8,032	838	3,283	1,474	97
Oct. 26, 2010	2,110	1,502	477	190	1,374	1,114	5,428	9,613	875	5,602	870	168
Oct. 27, 2010	2,933	3,915	1,823	248	1,726	1,391	9,514	10,429	1,520	6,027	2,155	347
Oct. 28, 2010	3,050	3,185	931	145	1,034	937	6,178	9,192	920	3,870	1,290	215
Oct. 29, 2010	4,215	3,512	1,958	188	1,583	1,390	10,259	14,097	1,032	4,266	1,966	200

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. 8, 2010	Oct. 15, 2010	Oct. 22, 2010	Oct. 29, 2010	Nov. 5, 2010	Nov. 12, 2010
2	3	4	5	6	7	
Amount	837.96	1624.06	986.30	467.03	847.66	794.86

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	November 12, 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	—	21,355	8,875	20,915	51,146	-2,432	-6,432
State Governments	63,429	12,359	1,300	351	77,439	-2,181	-16,587
Others	1,900	26,645	10,625	21,344	60,513	-479	-18,129

## 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. 12, 2010)	2009-2010 (Upto Nov. 13, 2009)	2009-2010	2010-2011 (Upto Nov. 12, 2010)	2009-2010 (Upto Nov. 13, 2009)	2009-2010
2	3	4	5	6	7	
1. Total	3,39,000	3,62,000 @	4,51,000 \$	2,53,813	3,28,911 @	3,98,411 \$
2. RBI's OMO* Sales	5,372	6,773	9,931			
Purchases	13,717	81,447	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 Nov. 5, 2010			For the Week Ended Nov. 12, 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	—	—	—	5	6.6192	6.6192
2011-12	105	6.9486	7.3300	80	6.5065	7.6500
2012-13	1,643	6.9281	7.2783	515	7.2160	7.2858
2013-14	515	7.1573	7.5505	792	7.3039	7.4278
2014-15	105	7.4370	7.5687	31	7.4816	8.1200
2015-16	3,725	7.6983	7.8853	4,212	7.7108	7.8800
2016-19	12,316	7.7250	8.0692	7,589	7.7850	7.9901
2019-20	—	—	—	61	7.9474	8.2321
Beyond 2020	30,826	7.9229	8.5671	22,274	7.9365	8.4650
2. State Government Securities	473	7.7891	8.5281	1,009	7.7600	8.5310
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	765	5.5971	6.6987	411	6.2500	8.4660
(b) 15 - 91 Days	2,569	6.3504	6.8501	1,701	6.0000	6.8121
(c) 92 - 182 Days	242	6.8201	6.8701	1,329	6.7501	7.1662
(d) 183 - 364 Days	1,238	6.9500	7.1000	298	6.9499	7.1999
<b>II. RBI* : Sales</b>	<b>35</b>			<b>5</b>		
<b>: Purchases</b>	<b>39</b>			<b>8,357+</b>		
<b>III. Repo Transactions ✕ (Other than with RBI)</b>	<b>Amount</b>	<b>Rates (%PA) Minimum</b>	<b>Rates (%PA) Maximum</b>	<b>Amount</b>	<b>Rates (%PA) Minimum</b>	<b>Rates (%PA) Maximum</b>
1. Govt. of India Dated Securities	47,814	5.75 (1)	7.15 (6)	34,362	4.00 (1)	7.10 (15)
2. State Govt. Securities	108	6.25 (1)	6.75 (1)	153	6.26 (1)	6.65 (3)
3. 91 Day Treasury Bills	4,215	6.15 (1)	7.15 (4)	4,824	5.35 (1)	7.10 (3)
4. 182 Day Treasury Bills	4,764	6.05 (1)	7.15 (4)	3,857	6.30 (1)	6.90 (3)
5. 364 Day Treasury Bills	4,826	6.00 (1)	7.15 (4)	2,880	6.25 (1)	7.10 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>2,86,480</b>	<b>6.00</b>	<b>6.25</b>	<b>6,00,425</b>	—	<b>6.25</b>
<b>: Reverse Repo !</b>	<b>23,755</b>	<b>5.00</b>	<b>5.25</b>	<b>10,000</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.

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