



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

September 10, 2010

Vol. 25

No. 37

1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2009	2010		Variation	
	Sep. 4	Aug. 27	Sep. 3#	Week	Year
1	2	3	4	5	6
Notes Issued	7,00,466	8,44,996	8,45,356	360	1,44,889
Notes in Circulation	7,00,451	8,44,980	8,45,340	360	1,44,889
Notes held in Banking Department	16	15	16	—	—
Deposits					
Central Government	31,114	101	101	—	-31,013
Market Stabilisation Scheme	18,773	—	—	—	-18,773
State Governments	41	41	41	—	—
Scheduled Commercial Banks	2,09,048	2,96,830	2,95,725	-1,105	86,677
Scheduled State Co-operative Banks	3,277	3,952	4,046	93	769
Other Banks	10,402	14,138	14,420	281	4,018
Others	12,340	12,802	12,811	9	471
Other Liabilities	4,33,993	3,44,176	3,51,366	7,190	-82,627
TOTAL LIABILITIES/ASSETS	14,19,454	15,17,036	15,23,864	6,828	1,04,410
Foreign Currency Assets ⁽¹⁾	12,80,462	12,03,826	12,07,044	3,218	-73,418
Gold Coin and Bullion ⁽²⁾	48,041	89,564	94,199	4,635	46,158
Rupee Securities (Including Treasury Bills)	54,203	2,07,318	2,05,346	-1,972	1,51,143
Loans and Advances					
Central Government	—	—	—	—	—
State Governments	249	361	71	-290	-178
NABARD	—	—	—	—	—
Scheduled Commercial Banks	—	895	938	43	938
Scheduled State Co-operative Banks	—	—	—	—	—
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	7,966	25	25	—	-7,941
Bills Purchased and Discounted					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments ⁽³⁾	2,750	2,750	2,750	—	—
Other Assets	25,783	12,297	13,490	1,193	-12,293

(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 Sep. 3, 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
Total Reserves	13,32,447	285,328	7,821	2,486	72,782	6,271	9,212	1,858	-24,971	7,679
(a) Foreign Currency Assets +	12,05,877	258,384	3,223	1,736 *	56,227	3,699	-1,188	-199	-73,363	-3,273
(b) Gold \$	94,199	20,008	4,635	730	13,011	2,022	8,812	1,716	46,158	10,180
(c) SDRs @	23,314	4,995	-27	14	718	-11	-814	-174	-240	177
(d) Reserve Position in the IMF**	9,057	1,941	-10	6	2,826	561	2,402	515	2,474	595

+ Excludes ₹ 1,167 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 Aug. 27 # 2010	Variation over				
		Fortnight	Financial year so far		Year-on-year	
			2009-2010	2010-2011	2009	2010
1	2	3	4	5	6	7
Liabilities to the Banking System						
Demand and Time Deposits from Banks	61,047	-890	2,106	-3,884	11,225	10,086
Borrowings from Banks ⁽¹⁾	26,146	1,531	-6,718	-6,212	-11,131	3,377
Other Demand and Time Liabilities ⁽²⁾	7,248	246	-8,312	1,270	-16,642	-6,212
Liabilities to Others						
Aggregate Deposits	46,70,238	38,659	2,46,602	1,77,412	6,93,875	5,89,527
		(0.8)	(6.4)	(3.9)	(20.5)	(14.4)
Demand	6,02,904	11,592	14,750	-42,706	68,588	65,069
Time	40,67,334	27,066	2,31,851	2,20,118	6,25,287	5,24,458
Borrowings ⁽³⁾	1,29,506	5,365	4,130	25,228	11,606	11,440
Other Demand and Time Liabilities	3,22,860	3,561	10,107	-6,560	31,165	5,232
Borrowings from Reserve Bank	895	-237	-11,728	853	-2,087	895
Cash in Hand and Balances with Reserve Bank	3,26,083	3,432	-24,560	19,115	-98,530	92,168
Cash in Hand	29,253	1,853	3,204	3,675	2,256	5,768
Balances with Reserve Bank	2,96,830	1,579	-27,764	15,440	-1,00,786	86,399
Assets with the Banking System						
Balance with Other Banks ⁽⁴⁾	44,080	-837	-6,895	-18,341	13,959	-1,935
Money at Call and Short Notice	14,223	3,160	-3,320	-3,445	-6,316	2,505
Advances to Banks	6,349	641	-1,206	-3,544	-1,906	4,651
Other Assets	50,412	2,373	-15,763	5,949	-8,397	14,454
Investments⁽⁵⁾	14,76,119	23,675	1,99,582	91,366	3,50,196	1,10,126
		(1.6)	(17.1)	(6.6)	(34.5)	(8.1)
Government Securities	14,70,610	23,886	2,01,348	92,215	3,53,144	1,13,476
Other Approved Securities	5,509	-211	-1,766	-849	-2,948	-3,350
Bank Credit	33,51,396	-13,115	31,191	1,06,608	3,45,987	5,44,655
		(-0.4)	(1.1)	(3.3)	(14.1)	(19.4)
Food Credit	47,285	358	2,900	-1,204	4,768	-1,826
Non-Food credit	33,04,111	-13,472	28,291	1,07,812	3,41,219	5,46,481
Loans, Cash-credit and Overdrafts	32,30,555	-10,612	34,027	1,08,397	3,51,599	5,20,851
Inland Bills- Purchased	9,730	21	-1,549	-2,283	-1,910	-435
Discounted ⁽⁶⁾	63,062	-2,114	2,530	844	2,148	17,375
Foreign Bills- Purchased	16,285	-709	-3,071	153	-2,429	834
Discounted	31,764	300	-746	-502	-3,421	6,030
Cash-Deposit Ratio	6.98					
Investment-Deposit Ratio	31.61					
Credit-Deposit Ratio	71.76					

(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				
	Aug. 28	Jul. 23	Jul. 30	Aug. 6	Aug. 13	Aug. 20	Aug. 27
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	7.50-8.00	7.50-8.00	7.50-8.00	7.50-8.00	7.50-8.00	7.50-8.00
Deposit Rate ⁽⁴⁾	6.50-7.75	6.00-7.50	6.00-7.50	6.00-7.50	6.00-7.65	6.75-7.75	6.75-7.75
Call Money Rate (Low/High) ⁽⁵⁾							
- Borrowings	1.00/3.30	2.90/5.85	2.90/5.81	2.90/6.10	1.10/6.00	2.90/5.85	2.00/5.80
- Lendings	1.00/3.30	2.90/5.85	2.90/5.81	2.90/6.10	1.10/6.00	2.90/5.85	2.00/5.80

(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	Aug. 27	Mar. 27	Aug. 28		
1	2	3	4	5	6	7
1. Bank Credit	32,44,788	33,51,396	1,06,608 (3.3)	27,75,549	28,06,741	31,191 (1.1)
A. Food Credit	48,489	47,285	-1,204	46,211	49,111	2,900
B. Non-Food Credit	31,96,299	33,04,111	1,07,812 (3.4)	27,29,338	27,57,629	28,291 (1.0)
2. Investments	1,15,906	1,43,493	27,587	1,04,773	98,488	-6,285
A. Commercial Paper	24,791	37,863	13,072	19,688	13,147	-6,541
B. Shares Issued by (a+b)	30,101	34,673	4,572	27,810	27,196	-614
(a) Public Sector Undertakings	4,623	7,195	2,572	2,767	2,245	-522
(b) Private Corporate Sector	25,478	27,478	2,000	25,043	24,951	-92
C. Bonds/Debentures Issued by (a+b)	61,014	70,957	9,944	57,275	58,145	870
(a) Public Sector Undertakings	21,016	21,177	162	24,182	21,452	-2,730
(b) Private Corporate Sector	39,998	49,780	9,782	33,093	36,693	3,600
3. Total (1B + 2)	33,12,205	34,47,604	1,35,399 (4.1)	28,34,112	28,56,117	22,006 (0.8)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	52,402	59,984	7,582	36,781	1,51,215	1,14,434
B. Instruments Issued by Public Financial Institutions	31,265	26,068	-5,197	31,046	25,961	-5,085
C. Bonds/Debentures Issued by Others	30,758	39,308	8,550	31,030	30,738	-291

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)					
	Aug. 30	Aug. 31	Sep. 1	Sep. 2	Sep. 3	Aug. 30	Aug. 31	Sep. 1	Sep. 2	Sep. 3	
1	2	3	4	5	6	7	8	9	10	11	
RBI's Reference Rate (₹ per Foreign Currency)											
U.S. Dollar	46.8400	47.0800	46.8700	46.7800	46.6700	—	3.82	3.97	4.87	4.74	
Euro	59.6700	59.5000	59.6000	59.9400	59.8200	—	17.14	17.43	16.42	16.70	
FEDAI Indicative Rates (₹ per Foreign Currency)											
U.S. Dollar	{	46.8300	47.0700	46.8650	46.7750	46.6700	—	3.85	3.98	4.86	4.72
	{	46.8400	47.0800	46.8750	46.7850	46.6800	—	3.84	3.98	4.86	4.72
Pound Sterling	{	72.7700	72.6300	72.1900	72.1175	71.9750	—	8.95	10.22	10.03	10.69
	{	72.7950	72.6550	72.2350	72.1600	72.0075	—	8.96	10.21	10.01	10.68
Euro	{	59.6375	59.5100	59.5900	59.9525	59.8350	—	17.16	17.44	16.37	16.64
	{	59.6600	59.5325	59.6150	59.9775	59.8625	—	17.17	17.43	16.38	16.64
100 Yen	{	55.0875	55.9500	55.5000	55.5600	55.3825	—	-5.82	-5.69	-5.00	-4.46
	{	55.1125	55.9675	55.5450	55.5900	55.4125	—	-5.80	-5.71	-4.97	-4.45
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)											
1-month		5.51	5.86	5.63	5.52	5.53					
3-month		5.25	5.27	5.38	5.39	5.40					
6-month		4.76	4.72	4.86	4.92	4.93					

— 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 #	Aug. 27 #	Amount	%	2009-2010		2010-2011		2009		2010	
					Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
M₃	55,99,762	58,30,510	34,837	0.6	2,70,884	5.6	2,30,748	4.1	8,39,490	19.9	7,64,814	15.1
Components (i+ii+iii+iv)												
(i) Currency with the Public	7,68,033	8,22,823	-3,725	-0.5	13,679	2.1	54,790	7.1	92,421	15.8	1,43,694	21.2
(ii) Demand Deposits with Banks	7,22,739	6,70,365	11,774	1.8	6,895	1.2	-52,374	-7.2	74,067	14.2	74,783	12.6
(iii) Time Deposits with Banks	41,05,151	43,32,706	27,039	0.6	2,50,442	7.1	2,27,555	5.5	6,72,814	21.6	5,47,159	14.5
(iv) "Other" Deposits with Reserve Bank	3,839	4,617	-251	-5.2	-131	-2.4	778	20.3	188	3.6	-822	-15.1
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	16,67,096	17,55,325	22,233	1.3	1,59,390	12.5	88,229	5.3	4,65,798	48.0	3,18,602	22.2
(a) Reserve Bank	2,11,586	2,07,611	-1,512		-51,429		-3,974		99,381		1,97,460	
(b) Other Banks	14,55,511	15,47,714	23,745	1.6	2,10,819	17.3	92,203	6.3	3,66,417	34.6	1,21,142	8.5
(ii) Bank Credit to Commercial Sector (a+b)	34,92,781	36,01,091	-13,150	-0.4	30,123	1.0	1,08,310	3.1	3,69,533	13.8	5,56,075	18.3
(a) Reserve Bank	1,328	1,325	—	—	-3,644	—	-3	—	8,796	—	-8,851	—
(b) Other Banks	34,91,453	35,99,766	-13,150	-0.4	33,767	1.1	1,08,313	3.1	3,60,738	13.5	5,64,926	18.6
(iii) Net Foreign Exchange Assets of Banking Sector*	12,81,469	13,42,892	7,462	0.6	19,666	1.5	61,423	4.8	58,972	4.5	-28,958	-2.1
(iv) Government's Currency Liabilities to the Public	11,270	11,508	—	—	450	4.5	238	2.1	880	9.1	1,003	9.6
(v) Banking Sector's Net Non-Monetary Liabilities of which:	8,52,854	8,80,306	-18,292	-2.0	-61,255	-7.1	27,452	3.2	55,693	7.5	81,908	10.3
Net Non-Monetary Liabilities of RBI	3,01,615	3,38,686	6,295	1.9	27,752	7.2	37,071	12.3	1,48,322	55.5	-76,997	-18.5

* 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 #	Sep. 3 #	Amount	%	2009-2010		2010-2011		2009		2010	
					Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
Reserve Money	11,55,686	11,75,663	-362	—	-50,248	-5.1	19,977	1.7	-40,733	-4.2	2,37,913	25.4
Components (i+ii+iii)												
(i) Currency in Circulation	7,99,549	8,56,848	360	—	19,802	2.9	57,299	7.2	95,407	15.5	1,45,893	20.5
(ii) Bankers' Deposits with RBI	3,52,299	3,14,190	-731	-0.2	-68,548	-23.5	-38,109	-10.8	-1,35,194	-37.8	91,463	41.1
(iii) "Other" Deposits with RBI	3,839	4,625	9	0.2	-1,502	-27.0	786	20.5	-946	-18.9	557	13.7
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which : to Centre	2,11,586	2,05,521	-2,090		-56,824		-6,064		62,131		2,00,766	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	2,497	2,263	43		-14,911		-234		4,085		-7,003	
(iii) Net Foreign Exchange Assets of RBI*	1,169	938	43		-10,357		-231		-3,673		938	
(iv) Government's Currency Liabilities to the Public	12,31,949	13,01,225	7,853	0.6	48,369	3.8	69,277	5.6	49,738	3.9	-27,260	-2.1
(v) Net Non-Monetary Liabilities of RBI	11,270	11,508	—	—	450	4.5	238	2.1	880	9.1	1,003	9.6
	3,01,615	3,44,855	6,169	1.8	27,332	7.0	43,240	14.3	1,57,568	61.1	-70,407	-17.0

* 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
Aug. 30, 2010	1	—	—	—	—	—	2	150	2	150	4.50	-150	150
Aug. 31, 2010	1	—	—	—	—	—	2	120	2	120	4.50	-120	120
Sep. 1, 2010	1	—	—	—	—	—	2	745	2	745	4.50	-745	745
Sep. 2, 2010	1	—	—	—	—	—	17	18,500	17	18,500	4.50	-18,500	18,500
Sep. 3, 2010	3	—	—	—	—	—	24	31,140	24	31,140	4.50	-31,140	31,140

@ Net of repo.

'—': No bid was received in the auction.

Note: The second LAF (SLAF) is being conducted on Reporting Fridays with effect from May 8, 2009.

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
91-Day Treasury Bills													
2009-2010													
Jan. 6	Jan. 8	7,000	95	14,967	—	67	7,000	—	—	7,000	99.11	3.6835	71,500
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
Sep. 1	Sep. 3	2,000	77	6,431	500	32	2,000	500	—	2,500	98.52	6.0668	55,779
182-Day Treasury Bills													
2009-2010													
Jan. 6	Jan. 8	1,500	74	5,897	—	9	1,500	—	—	1,500	98.02	4.0720	21,500
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
Sep. 1	Sep. 3	1,500	58	4,336	—	27	1,500	—	—	1,500	96.95	6.3732	22,300
364-Day Treasury Bills													
2009-2010													
Jan. 13	Jan. 15	1,000	69	4,503	—	8	1,000	—	—	1,000	95.60	4.6700	41,765
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
Aug. 25	Aug. 27	1,000	45	2,445	46	23	1,000	46	—	1,046	93.98	6.5369	45,635

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
	Aug. 28	Aug. 29	Aug. 30	Aug. 31	Sep. 1	Sep. 2	Sep. 3	Sep. 4	Sep. 5	Sep. 6	Sep. 7	Sep. 8	Sep. 9	Sep. 10
Average daily cash reserve requirement for the fortnight ending September 10, 2010	2,95,871	2,95,871	2,95,871	2,95,871	2,95,871	2,95,871	2,95,871	2,95,871	2,95,871	2,95,871	2,95,871	2,95,871	2,95,871	2,95,871
Cash Balance with RBI	3,02,976	3,02,976	3,03,997	3,09,324	3,14,559	2,98,626	2,95,458							

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
Jul. 30, 2010	3,24,810	7,063	6.25 — 7.50
Aug. 13, 2010	3,27,582	14,058	6.25 — 7.90

@ 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
Jul. 15, 2009	77,560	12,334	3.04 — 8.85
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
Jul. 31, 2010	1,12,704	14,209	6.10 — 9.00

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

14. Index Numbers of Wholesale Prices (Base : 1993 - 94 = 100)

Items	Weight	2009	2010		Percentage Variation over			
		Aug. 22	Jun. 26 *	Aug. 21 #	Week	Month	End March	Year
1	2	3	4	5	6	7	8	9
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	22.02	271.3	308.7	312.5	1.4	1.4	6.0	15.2
(i) Fruits and Vegetables	2.92	294.8	302.4	292.7	4.3	5.4	9.7	-0.7
Fuel, Power, Light and Lubricants	14.23	343.1	386.3	386.7	0.2	0.1	6.9	12.7
Manufactured Products @	63.75	..	..	..	..	..	..	..
(i) Sugar, Khandsari and Gur	3.93	..	..	..	..	..	..	..
(ii) Edible Oils	2.76	..	..	..	..	..	..	..
(iii) Cement	1.73	..	..	..	..	..	..	..
(iv) Iron & Steel	3.64	..	..	..	..	..	..	..

* 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				
	Sep. 3	Aug. 30	Aug. 31	Sep. 1	Sep. 2	Sep. 3
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	15398.33	18032.11	17971.12	18205.87	18238.31	18221.43
S & P CNX NIFTY (3.11.1995=1000)	4593.55	5415.45	5402.40	5471.85	5486.15	5479.40

16. Average Daily Turnover in Call Money Market*

(₹ crore)

	Week Ended						
	Jul. 23, 2010	Jul. 30, 2010	Aug. 6, 2010	Aug. 13, 2010	Aug. 20, 2010	Aug. 27, 2010	Sep. 3, 2010
1	2	3	4	5	6	7	8
1. Banks							
(a) Borrowings	9,393	9,543	6,283	5,986	6,899	8,164	6,866
(b) Lendings	10,021	10,241	7,348	7,248	8,025	9,326	7,846
2. Primary Dealers							
(a) Borrowings	628	698	1,065	1,262	1,126	1,162	980
(b) Lendings	—	—	—	—	—	—	—
3. Total							
(a) Borrowings	10,021	10,241	7,348	7,248	8,025	9,326	7,846
(b) Lendings	10,021	10,241	7,348	7,248	8,025	9,326	7,846

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					
	Jul. 30, 2010	Aug. 6, 2010	Aug. 13, 2010	Aug. 20, 2010	Aug. 27, 2010	Sep. 3, 2010
1	2	3	4	5	6	7
I. Outright Transactions						
(a) Govt. of India Dated Securities	92,064	1,07,564	1,48,454	1,21,070	87,946	1,55,203
(b) State Government Securities	1,250	1,468	837	397	2,115	2,365
(c) 91 - Day Treasury Bills	4,374	7,622	7,718	6,394	7,206	10,135
(d) 182 - Day Treasury Bills	3,688	2,369	1,537	1,049	686	2,671
(e) 364 - Day Treasury Bills	2,688	1,878	2,270	421	979	1,596
II. RBI*	1,616	535	171	322	249	494

@ 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												
Aug. 16, 2010	2,007	1,369	587	138	930	716	5,371	8,595	1,411	3,047	1,376	29
Aug. 17, 2010	2,102	1,534	775	182	846	688	5,921	6,890	752	3,631	941	98
Aug. 18, 2010	2,053	1,127	583	121	831	642	4,636	6,861	670	4,042	893	294
Aug. 19, 2010	107	45	2	9	12	15	76	—	2	331	50	20
Aug. 20, 2010	3,168	1,080	437	164	2,485	2,284	5,796	7,269	1,102	7,015	1,285	270
Sales												
Aug. 16, 2010	2,468	1,184	683	133	934	691	5,253	7,029	1,345	3,041	1,687	35
Aug. 17, 2010	2,132	1,956	1,083	183	887	738	5,725	7,032	834	3,617	1,313	107
Aug. 18, 2010	1,997	1,056	635	115	929	636	4,427	6,242	845	4,087	1,515	304
Aug. 19, 2010	104	38	8	5	18	6	72	—	—	331	91	20
Aug. 20, 2010	2,383	1,483	600	164	2,491	2,273	5,440	6,424	1,341	7,144	1,728	255

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					
	Jul. 30, 2010	Aug. 6, 2010	Aug. 13, 2010	Aug. 20, 2010	Aug. 27, 2010	Sep. 3, 2010
1	2	3	4	5	6	7
Amount	578.65	2014.35	775.38	357.16	851.06	859.59

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	September 3, 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	—	14,901	5,742	22,717	43,361	1,801	-14,217	
State Governments	78,564	9,779	800	351	89,494	6,066	-4,532	
Others	2,413	31,099	15,758	22,567	71,836	-1,743	-6,805	

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2010-2011 (Upto Sep. 3, 2010)	2009-2010 (Upto Sep. 4, 2009)	2009-2010	2010-2011 (Upto Sep. 3, 2010)	2009-2010 (Upto Sep. 4, 2009)	2009-2010
1	2	3	4	5	6	7
1. Total	2,50,000	2,77,000 @	4,51,000 \$	1,66,966	2,43,911 @	3,98,411 \$
2. RBI's OMO* Sales	4,562	4,973	9,931			
Purchases	4,553	67,377	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 Aug. 27, 2010			For the Week Ended Sep. 3, 2010		
	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	10	6.5125	6.5125	—	—	—
2011-12	650	6.3752	6.7337	575	3.3697	6.3992
2012-13	238	6.3160	7.0087	695	6.7787	7.2500
2013-14	1,200	7.2128	7.4803	1,115	6.8402	7.2132
2014-15	—	—	—	240	7.6111	8.0394
2015-16	5,456	7.6584	7.8000	12,118	7.6283	8.0404
2016-19	1,853	7.8714	8.3998	2,239	7.8600	8.3989
2019-20	267	7.7334	8.0816	307	8.0492	8.0800
Beyond 2020	34,300	7.9081	8.4087	60,312	7.9103	8.6373
2. State Government Securities	1,058	7.0296	8.4399	1,183	7.0016	8.4177
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	525	4.8000	5.8000	678	4.3440	5.2510
(b) 15 - 91 Days	3,378	4.7999	6.2500	4,562	5.3995	6.1907
(c) 92 - 182 Days	108	6.1701	6.3001	1,461	6.1399	6.3732
(d) 183 - 364 Days	424	6.2500	6.5255	501	6.3200	6.4100
II. RBI* : Sales	124			242		
: Purchases	125			252 +		
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	80,253	2.00 (1)	7.25 (90)	80,291	2.00 (1)	5.25 (9)
2. State Govt. Securities	—	—	—	183	4.50 (1)	5.10 (2)
3. 91 Day Treasury Bills	9,363	4.25 (1)	5.70 (3)	16,135	4.35 (1)	5.25 (3)
4. 182 Day Treasury Bills	2,076	1.00 (1)	4.60 (3)	1,245	4.50 (1)	5.20 (3)
5. 364 Day Treasury Bills	12,678	4.25 (1)	5.65 (3)	12,302	4.35 (1)	5.20 (3)
IV. RBI : Repo * ^	3,005	—	5.75	—	—	—
: Reverse Repo !	82,305	—	4.50	50,655	—	4.50

@ 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>

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.