



# RESERVE BANK OF INDIA BULLETIN

## WEEKLY STATISTICAL SUPPLEMENT

October 15, 2010

Vol. 25

No. 42

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

(₹ crore)

Item	2009	2010		Variation	
	Oct. 9	Oct. 1	Oct. 8#	Week	Year
1	2	3	4	5	6
<b>Notes Issued</b>	<b>7,18,742</b>	<b>8,41,331</b>	<b>8,54,051</b>	<b>12,720</b>	<b>1,35,309</b>
Notes in Circulation	7,18,714	8,41,317	8,54,034	12,718	1,35,320
Notes held in Banking Department	28	14	17	3	-11
<b>Deposits</b>					
Central Government	37,558	10,202	20,580	10,378	-16,978
Market Stabilisation Scheme	18,773	—	—	—	-18,773
State Governments	41	41	41	—	—
Scheduled Commercial Banks	1,88,727	3,22,931	2,75,559	-47,372	86,832
Scheduled State Co-operative Banks	2,914	3,852	3,752	-99	838
Other Banks	10,476	14,781	14,434	-347	3,958
Others	12,694	12,963	13,383	419	688
Other Liabilities	3,84,634	3,33,696	3,30,449	-3,247	-54,184
<b>TOTAL LIABILITIES/ASSETS</b>	<b>13,74,560</b>	<b>15,39,797</b>	<b>15,12,250</b>	<b>-27,548</b>	<b>1,37,690</b>
Foreign Currency Assets <sup>(1)</sup>	12,33,141	11,91,870	11,90,938	-932	-42,203
Gold Coin and Bullion <sup>(2)</sup>	49,556	92,157	92,157	—	42,601
Rupee Securities (Including Treasury Bills)	61,629	2,38,391	2,13,927	-24,464	1,52,298
<b>Loans and Advances</b>					
Central Government	—	—	—	—	—
State Governments	—	116	1,291	1,175	1,291
NABARD	—	—	—	—	—
Scheduled Commercial Banks	—	5,697	2,535	-3,163	2,535
Scheduled State Co-operative Banks	20	30	30	—	10
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	6,682	59	55	-4	-6,627
<b>Bills Purchased and Discounted</b>					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments <sup>(3)</sup>	2,750	2,750	2,750	—	—
Other Assets	20,781	8,727	8,567	-161	-12,215

(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 Oct. 8, 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>13,13,835</b>	<b>295,792</b>	<b>-954</b>	<b>1,634</b>	<b>54,170</b>	<b>16,735</b>	<b>-9,400</b>	<b>12,322</b>	<b>1,594</b>	<b>13,931</b>
(a) Foreign Currency Assets +	11,89,829	268,100	-924	1,593 *	40,179	13,415	-17,236	9,517	-42,150	3,158
(b) Gold \$	92,157	20,516	—	—	10,969	2,530	6,770	2,224	42,601	10,200
(c) SDRs @	22,938	5,168	-22	29	342	162	-1,190	-1	-1,407	-67
(d) Reserve Position in the IMF**	8,911	2,008	-8	12	2,680	628	2,256	582	2,550	640

+ Excludes ₹ 1,110 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 Sep. 24 # 2010	Fortnight	Variation over			
			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	65,737	3,233	5,449	806	11,977	11,433
Borrowings from Banks <sup>(1)</sup>	21,702	-1,439	-9,589	-10,656	-9,166	1,804
Other Demand and Time Liabilities <sup>(2)</sup>	8,839	987	-15,564	2,861	-28,693	2,630
<b>Liabilities to Others</b>						
<b>Aggregate Deposits</b>	<b>47,07,293</b>	<b>16,590</b>	<b>2,84,494</b>	<b>2,14,467</b>	<b>6,79,276</b>	<b>5,88,690</b>
		<b>(0.4)</b>	<b>(7.4)</b>	<b>(4.8)</b>	<b>(19.8)</b>	<b>(14.3)</b>
Demand	6,13,446	23,659	31,575	-32,163	55,761	58,786
Time	40,93,847	-7,069	2,52,918	2,46,631	6,23,515	5,29,904
Borrowings <sup>(3)</sup>	1,19,955	-15,218	-19,495	15,677	-17,962	25,513
Other Demand and Time Liabilities	3,29,168	-3,357	11,635	-252	22,687	10,012
<b>Borrowings from Reserve Bank</b>	<b>2,316</b>	<b>1,439</b>	<b>-11,728</b>	<b>2,274</b>	<b>-6,094</b>	<b>2,316</b>
<b>Cash in Hand and Balances with Reserve Bank</b>	<b>3,21,624</b>	<b>-25,463</b>	<b>-7,996</b>	<b>14,657</b>	<b>-91,303</b>	<b>71,145</b>
Cash in Hand	29,860	122	4,518	4,282	1,317	5,061
Balances with Reserve Bank	2,91,765	-25,585	-12,514	10,375	-92,620	66,084
<b>Assets with the Banking System</b>						
Balance with Other Banks <sup>(4)</sup>	48,298	3,046	-2,099	-14,122	15,534	-2,512
Money at Call and Short Notice	13,404	1,294	-5,131	-4,264	-5,695	3,498
Advances to Banks	4,591	-413	-519	-5,301	-35	2,207
Other Assets	53,334	2,489	-21,502	8,870	-19,670	23,116
<b>Investments<sup>(5)</sup></b>	<b>14,72,511</b>	<b>13,691</b>	<b>2,05,675</b>	<b>87,758</b>	<b>3,87,527</b>	<b>1,00,426</b>
		<b>(0.9)</b>	<b>(17.6)</b>	<b>(6.3)</b>	<b>(39.4)</b>	<b>(7.3)</b>
Government Securities	14,67,095	13,760	2,08,297	88,700	3,91,817	1,03,012
Other Approved Securities	5,416	-68	-2,622	-942	-4,291	-2,587
<b>Bank Credit</b>	<b>34,22,291</b>	<b>39,364</b>	<b>99,121</b>	<b>1,77,503</b>	<b>3,23,645</b>	<b>5,47,621</b>
		<b>(1.2)</b>	<b>(3.6)</b>	<b>(5.5)</b>	<b>(12.7)</b>	<b>(19.0)</b>
Food Credit	50,232	-886	-3,793	1,743	-2,758	7,814
Non-Food credit	33,72,059	40,249	1,02,914	1,75,760	3,26,402	5,39,806
Loans, Cash-credit and Overdrafts	32,98,895	36,071	95,740	1,76,737	3,26,683	5,27,478
Inland Bills- Purchased	10,166	-113	-1,327	-1,848	-2,731	-221
Discounted <sup>(6)</sup>	62,106	1,303	6,139	-112	5,861	12,809
Foreign Bills- Purchased	17,150	499	-1,252	1,017	-2,146	-120
Discounted	33,975	1,603	-179	1,709	-4,022	7,675
<b>Cash-Deposit Ratio</b>	<b>6.83</b>					
<b>Investment-Deposit Ratio</b>	<b>31.28</b>					
<b>Credit-Deposit Ratio</b>	<b>72.70</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					
	Oct. 2	Aug. 27	Sep. 3	Sep. 10	Sep. 17	Sep. 24	Oct. 1
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	7.50-8.00	7.50-8.00	7.50-8.00	7.50-8.00	7.50-8.50
Deposit Rate <sup>(4)</sup>	6.50-7.75	6.75-7.75	6.75-7.75	6.75-7.75	6.75-7.75	6.75-7.75	7.00-8.00
Call Money Rate (Low/High) <sup>(5)</sup>							
- Borrowings	2.15/4.30	2.00/5.80	3.20/5.30	2.90/5.75	3.20/6.25	4.00/6.40	4.00/7.40
- Lendings	2.15/4.30	2.00/5.80	3.20/5.30	2.90/5.75	3.20/6.25	4.00/6.40	4.00/7.40

(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	Sep. 24		Mar. 27	Sep. 25	
1	2	3	4	5	6	7
1. Bank Credit	32,44,788	34,22,291	1,77,503 (5.5)	27,75,549	28,74,670	99,121 (3.6)
A. Food Credit	48,489	50,232	1,743	46,211	42,418	-3,793
B. Non-Food Credit	31,96,299	33,72,059	1,75,760 (5.5)	27,29,338	28,32,253	1,02,914 (3.8)
2. Investments	1,15,906	1,48,402	32,496	1,04,773	98,671	-6,102
A. Commercial Paper	24,791	43,818	19,027	19,688	14,730	-4,958
B. Shares Issued by (a+b)	30,101	34,098	3,997	27,810	26,900	-910
(a) Public Sector Undertakings	4,623	7,070	2,447	2,767	2,227	-540
(b) Private Corporate Sector	25,478	27,029	1,550	25,043	24,673	-370
C. Bonds/Debentures Issued by (a+b)	61,014	70,486	9,472	57,275	57,041	-234
(a) Public Sector Undertakings	21,016	20,153	-862	24,182	21,814	-2,368
(b) Private Corporate Sector	39,998	50,332	10,334	33,093	35,227	2,134
3. Total (1B + 2)	33,12,205	35,20,461	2,08,257 (6.3)	28,34,112	29,30,924	96,812 (3.4)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	52,402	33,534	-18,868	36,781	62,054	25,273
B. Instruments Issued by Public Financial Institutions	31,265	26,725	-4,540	31,046	24,915	-6,131
C. Bonds/Debentures Issued by Others	30,758	35,178	4,420	31,030	34,650	3,621

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)				
	Oct. 4	Oct. 5	Oct. 6	Oct. 7	Oct. 8	Oct. 4	Oct. 5	Oct. 6	Oct. 7	Oct. 8
1	2	3	4	5	6	7	8	9	10	11
<b>RBI's Reference Rate (₹ per Foreign Currency)</b>										
U.S. Dollar	44.3700	44.7200	44.3000	44.2800	44.3800	—	6.28	6.46	5.74	4.28
Euro	61.1300	61.3400	61.3400	61.7000	61.8000	—	13.51	13.27	11.67	10.49
<b>FEDAI Indicative Rates (₹ per Foreign Currency)</b>										
U.S. Dollar {										
Buying	44.3600	44.7150	44.2900	44.2700	44.3600	—	6.27	6.47	5.74	4.31
Selling	44.3700	44.7250	44.3000	44.2800	44.3700	—	6.27	6.47	5.74	4.30
Pound Sterling {										
Buying	70.0675	70.7475	70.4350	70.2925	70.3325	—	7.43	6.94	5.71	5.18
Selling	70.0950	70.7825	70.4625	70.3125	70.3575	—	7.42	6.96	5.74	5.17
Euro {										
Buying	61.1100	61.3075	61.3325	61.6825	61.8075	—	13.47	13.27	11.66	10.45
Selling	61.1500	61.3275	61.3650	61.7175	61.8375	—	13.51	13.25	11.64	10.43
100 Yen {										
Buying	53.2225	53.4050	53.2525	53.4350	53.8275	—	-1.03	-0.54	-1.07	-2.75
Selling	53.2600	53.4425	53.2700	53.4650	53.8725	—	-1.03	-0.51	-1.04	-2.78
<b>Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)</b>										
1-month	7.44	6.98	6.77	6.78	6.62					
3-month	6.67	6.53	6.77	6.59	6.49					
6-month	6.31	6.35	6.37	6.37	6.26					

— 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			
					2009-2010		2010-2011		2009		2010	
	Mar. 31 #	Sep. 24 #	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
M <sub>3</sub>	55,99,762	58,72,194	7,089	0.1	3,25,757	6.8	2,72,432	4.9	8,37,024	19.5	7,51,625	14.7
Components (i + ii + iii + iv)												
(i) Currency with the Public	7,68,033	8,26,213	-8,284	-1.0	27,710	4.2	58,180	7.6	1,07,014	18.3	1,33,053	19.2
(ii) Demand Deposits with Banks	7,22,739	6,80,963	24,068	3.7	25,409	4.3	-41,775	-5.8	62,279	11.3	66,867	10.9
(iii) Time Deposits with Banks	41,05,151	43,61,019	-8,817	-0.2	2,74,137	7.8	2,55,868	6.2	6,69,118	21.3	5,51,778	14.5
(iv) "Other" Deposits with Reserve Bank	3,839	3,999	123	3.2	-1,499	-26.9	160	4.2	-1,387	-25.4	-73	-1.8
Sources (i + ii + iii + iv - v)												
(i) Net Bank Credit to Government (a + b)	16,67,096	17,51,050	-22,341	-1.3	1,92,519	15.1	83,954	5.0	5,02,557	52.0	2,81,198	19.1
(a) Reserve Bank	2,11,586	2,06,761	-35,332		-26,098		-4,825		97,344		1,71,279	
(b) Other Banks	14,55,511	15,44,289	12,990	0.8	2,18,617	18.0	88,779	6.1	4,05,213	39.4	1,09,919	7.7
(ii) Bank Credit to Commercial Sector (a + b)	34,92,781	36,73,461	37,954	1.0	99,905	3.3	1,80,680	5.2	3,41,860	12.3	5,58,663	17.9
(a) Reserve Bank	1,328	1,325	—	—	-3,013	—	-3	—	8,941	—	-9,482	—
(b) Other Banks	34,91,453	36,72,136	37,954	1.0	1,02,917	3.4	1,80,683	5.2	3,32,919	12.0	5,68,145	18.3
(iii) Net Foreign Exchange Assets of Banking Sector*	12,81,469	13,41,857	5,398	0.4	9,984	0.7	60,389	4.7	-7,092	-0.5	-20,311	-1.5
(iv) Government's Currency Liabilities to the Public	11,270	11,761	—	—	556	5.5	492	4.4	955	9.9	1,151	10.9
(v) Banking Sector's Net Non-Monetary Liabilities of which:	8,52,854	9,05,936	13,922	1.6	-22,793	-2.7	53,082	6.2	1,255	0.2	69,076	8.3
Net Non-Monetary Liabilities of RBI	3,01,615	3,47,996	6,249	1.8	17,167	4.4	46,381	15.4	55,859	16.0	-57,101	-14.1

\* 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			
					2009-2010		2010-2011		2009		2010	
	Mar. 31 #	Oct. 8 #	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
Reserve Money	11,55,686	11,64,127	-34,682	-2.9	-52,124	-5.3	8,441	0.7	-39,281	-4.0	2,28,253	24.4
Components (i+ii+iii)												
(i) Currency in Circulation	7,99,549	8,65,795	12,718	1.5	38,171	5.5	66,247	8.3	97,302	15.4	1,36,471	18.7
(ii) Bankers' Deposits with RBI	3,52,299	2,93,745	-47,819	-14.0	-89,158	-30.6	-58,554	-16.6	-1,36,137	-40.2	91,627	45.3
(iii) "Other" Deposits with RBI	3,839	4,588	419	10.1	-1,137	-20.4	748	19.5	-446	-9.1	155	3.5
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government	2,11,586	1,94,702	-33,692		-56,214		-16,884		36,641		1,89,336	
of which : to Centre	2,11,581	1,93,452	-34,867		-56,355		-18,129		37,037		1,88,046	
(ii) RBI Credit to Banks & Comm. Sector	2,497	3,920	-3,167		-16,175		1,423		-2,235		-4,082	
o/w : to Banks (includes NABARD)	1,169	2,595	-3,167		-10,337		1,426		-8,365		2,575	
(iii) Net Foreign Exchange Assets of RBI*	12,31,949	12,83,078	-932	-0.1	2,564	0.2	51,129	4.2	-48,478	-3.6	398	—
(iv) Government's Currency Liabilities to the Public	11,270	11,761	—	—	556	5.5	492	4.4	955	9.9	1,151	10.9
(v) Net Non-Monetary Liabilities of RBI	3,01,615	3,29,334	-3,109	-0.9	-17,146	-4.4	27,719	9.2	26,165	7.6	-41,450	-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
Oct. 4, 2010	1	21	27,470	21	27,470	6.00	—	—	—	—	—	27,470	–27,470
Oct. 5, 2010	1	4	890	4	890	6.00	—	—	—	—	—	890	–890
Oct. 6, 2010	1	3	2,615	3	2,615	6.00	—	—	—	—	—	2,615	–2,615
Oct. 7, 2010	1	5	3,705	5	3,705	6.00	—	—	—	—	—	3,705	–3,705
Oct. 8, 2010	3	6	12,870	6	12,870	6.00	—	—	—	—	—	12,870	
Oct. 8, 2010 \$	3	13	10,685	13	10,685	6.00	9	1,130	9	1,130	5.00	9,555	–22,425

@ Net of repo. \$ Second LAF.

' — ' : 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						
				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													
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
Oct. 6	Oct. 8	4,000	64	7,411	500	45	4,000	500	—	4,500	98.44	6.3977	59,279
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. 29	Oct. 1	1,500	52	4,715	—	2	1,500	—	—	1,500	96.83	6.5655	21,300
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
Oct. 6	Oct. 8	2,000	57	4,531	42	33	2,000	42	—	2,042	93.67	6.8564	42,644

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

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
	Sep. 25	Sep. 26	Sep. 27	Sep. 28	Sep. 29	Sep. 30	Oct. 1	Oct. 2	Oct. 3	Oct. 4	Oct. 5	Oct. 6	Oct. 7	Oct. 8
Average daily cash reserve requirement for the fortnight ending October 8, 2010	3,00,907	3,00,907	3,00,907	3,00,907	3,00,907	3,00,907	3,00,907	3,00,907	3,00,907	3,00,907	3,00,907	3,00,907	3,00,907	3,00,907
Cash Balance with RBI	2,98,189	2,98,189	3,28,230	3,30,550	3,56,458	3,64,639	3,23,572	3,23,572	3,23,572	2,96,352	2,72,190	2,70,493	2,69,646	2,74,168

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. 10, 2010	3,48,203	31,280	6.41 — 8.06
Sep. 24, 2010	3,37,322	47,712	6.41 — 8.25

@ 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
Aug. 31, 2010	1,26,549	15,391	4.40 — 9.60
Sep. 15, 2010	1,23,225	15,226	5.40 — 9.25

@ 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			
		Sep. 26	Jul. 31 *	Sep. 25 #	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	152.7	177.6	181.0	0.1	1.7	8.6	18.5
(i) Fruits and Vegetables	3.84	150.3	168.0	167.7	0.7	4.6	21.3	11.6
Fuel and Power	14.91	133.3	147.7	147.6	—	-0.4	5.4	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				
	Oct. 8	Oct. 4	Oct. 5	Oct. 6	Oct. 7	Oct. 8
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	16843.54	20475.73	20407.71	20543.08	20315.32	20250.26
S & P CNX NIFTY (3.11.1995=1000)	5002.25	6159.45	6145.80	6186.45	6120.30	6103.45

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

(₹ crore)

	Week Ended						
	Aug. 27, 2010	Sep. 3, 2010	Sep. 10, 2010	Sep. 17, 2010	Sep. 24, 2010	Oct. 1, 2010	Oct. 8, 2010
1	2	3	4	5	6	7	8
<b>1. Banks</b>							
(a) Borrowings	8,164	6,866	6,543	8,030	7,771	7,464	8,699
(b) Lendings	9,326	7,846	7,791	9,723	8,491	8,321	10,289
<b>2. Primary Dealers</b>							
(a) Borrowings	1,162	980	1,249	1,693	720	857	1,602
(b) Lendings	—	—	—	—	—	—	12
<b>3. Total</b>							
(a) Borrowings	9,326	7,846	7,791	9,723	8,491	8,321	10,301
(b) Lendings	9,326	7,846	7,791	9,723	8,491	8,321	10,301

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					
	Sep. 3, 2010	Sep. 10, 2010	Sep. 17, 2010	Sep. 24, 2010	Oct. 1, 2010	Oct. 8, 2010
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
(a) Govt. of India Dated Securities	1,55,203	79,446	1,20,222	99,954	1,26,905	1,12,574
(b) State Government Securities	2,365	1,244	990	3,422	886	1,369
(c) 91 – Day Treasury Bills	10,135	6,004	4,341	10,722	4,889	7,471
(d) 182 – Day Treasury Bills	2,671	159	436	423	968	448
(e) 364 – Day Treasury Bills	1,596	1,898	2,050	1,880	770	2,911
<b>II. RBI*</b>	<b>494</b>	<b>194</b>	<b>—</b>	<b>108</b>	<b>303</b>	<b>—</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>												
Sep. 20, 2010	3,550	1,574	730	215	1,081	766	8,195	7,010	797	3,099	1,170	46
Sep. 21, 2010	2,693	1,463	709	156	772	580	8,145	7,698	684	3,620	1,619	87
Sep. 22, 2010	2,065	1,854	929	225	1,233	1,056	8,773	7,794	710	4,477	1,554	229
Sep. 23, 2010	2,416	1,394	841	146	1,365	1,113	8,046	7,502	762	5,178	1,370	89
Sep. 24, 2010	2,399	1,696	1,051	63	1,306	1,277	7,005	7,266	1,309	4,366	1,336	144
<b>Sales</b>												
Sep. 20, 2010	2,177	2,564	994	217	1,178	716	7,899	6,088	724	3,078	1,346	60
Sep. 21, 2010	2,364	1,914	917	167	858	531	7,490	7,349	1,032	3,593	1,838	90
Sep. 22, 2010	1,945	2,112	1,244	233	1,271	920	8,689	7,153	745	4,486	1,714	231
Sep. 23, 2010	1,622	1,719	766	129	1,404	1,075	7,669	6,841	748	5,182	1,423	92
Sep. 24, 2010	2,431	2,350	1,377	96	1,364	1,150	6,983	6,767	864	4,386	1,477	141

FCY: Foreign Currency.

INR: Indian Rupees.

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

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

(₹ crore)

	Week Ended					
	Sep. 3, 2010	Sep. 10, 2010 @	Sep. 17, 2010	Sep. 24, 2010	Oct. 1, 2010	Oct. 8, 2010
1	2	3	4	5	6	7
Amount	859.59	586.88	755.64	995.61	584.94	837.96

@ The data pertain to week ended Sep. 9, 2010 as markets were closed on Sep. 10, 2010.

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	October 8, 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	—	19,496	5,650	18,813	43,959	-15,844	-13,619
State Governments	66,421	11,279	800	351	78,851	-12,180	-15,175
Others	2,247	28,504	14,850	23,480	69,081	17,990	-9,561

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2010-2011 (Upto Oct. 8, 2010)	2009-2010 (Upto Oct. 9, 2009)	2009-2010	2010-2011 (Upto Oct. 8, 2010)	2009-2010 (Upto Oct. 9, 2009)	2009-2010
1	2	3	4	5	6	7
1. Total	2,95,000	3,23,000 @	4,51,000 \$	2,11,966	2,89,911 @	3,98,411 \$
2. RBI's OMO* Sales	4,870	5,189	9,931			
Purchases	4,849	78,787	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. 1, 2010			For the Week Ended Oct. 8, 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	—	—	—	35	6.3588	6.3588
2011-12	1,440	6.3894	7.2200	745	6.4095	7.2200
2012-13	1,797	6.8570	7.2500	795	6.9178	7.2916
2013-14	246	7.1974	7.2922	250	7.1889	7.2663
2014-15	60	7.3651	7.5000	160	7.5085	7.5370
2015-16	5,241	7.6275	7.7549	5,490	7.7107	7.8300
2016-19	10,083	7.7669	8.3984	2,818	7.8250	8.3854
2019-20	89	7.9058	8.0394	191	5.9908	8.1415
Beyond 2020	44,497	7.4519	8.3677	45,803	7.5468	8.3760
2. State Government Securities	443	7.6986	8.3981	685	6.7948	8.3595
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	602	5.7005	6.5005	85	5.9704	6.0504
(b) 15 - 91 Days	2,007	5.8504	6.2735	3,810	6.0097	6.3977
(c) 92 - 182 Days	400	6.1400	6.5655	114	6.3400	6.4499
(d) 183 - 364 Days	305	6.4800	6.6500	1,405	6.3900	6.8335
<b>II. RBI* : Sales</b>	<b>156</b>			<b>—</b>		
<b>: Purchases</b>	<b>146</b>			<b>— +</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	41,484	4.50 (1)	7.00 (4)	72,268	4.00 (1)	6.10 (3)
2. State Govt. Securities	325	6.00 (1)	6.40 (3)	329	5.35 (1)	6.00 (3)
3. 91 Day Treasury Bills	3,678	5.80 (1)	6.90 (3)	4,992	5.25 (1)	6.20 (3)
4. 182 Day Treasury Bills	567	5.30 (1)	6.85 (3)	5,745	5.30 (1)	6.05 (3)
5. 364 Day Treasury Bills	2,613	5.80 (1)	7.00 (3)	5,690	5.30 (1)	6.10 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>2,74,070</b>	<b>—</b>	<b>6.00</b>	<b>58,235</b>	<b>—</b>	<b>6.00</b>
<b>: Reverse Repo !</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>1,130</b>	<b>—</b>	<b>5.00</b>

<sup>@</sup> 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>**

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