



# RESERVE BANK OF INDIA BULLETIN

## WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

March 4, 2011

No. 9

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

(₹ crore)

Item	2010	2011		Variation	
	Feb. 26	Feb. 18	Feb. 25#	Week	Year
1	2	3	4	5	6
<b>Notes Issued</b>	<b>7,75,055</b>	<b>9,33,338</b>	<b>9,28,801</b>	<b>-4,537</b>	<b>1,53,746</b>
Notes in Circulation	7,75,040	9,33,324	9,28,784	-4,540	1,53,744
Notes held in Banking Department	14	13	17	3	2
<b>Deposits</b>					
Central Government	222	47,202	27,498	-19,705	27,276
Market Stabilisation Scheme	7,737	—	—	—	-7,737
State Governments	1,979	846	41	-805	-1,938
Scheduled Commercial Banks	2,79,695	3,25,866	3,15,978	-9,888	36,283
Scheduled State Co-operative Banks	3,873	3,753	3,569	-184	-304
Other Banks	13,011	15,317	15,022	-295	2,012
Others	11,883	11,912	12,316	404	433
Other Liabilities	3,46,968	3,64,743	3,68,895	4,152	21,927
<b>TOTAL LIABILITIES/ASSETS</b>	<b>14,40,422</b>	<b>17,02,976</b>	<b>16,72,120</b>	<b>-30,857</b>	<b>2,31,697</b>
Foreign Currency Assets <sup>(1)</sup>	11,75,358	12,26,925	12,32,547	5,622	57,189
Gold Coin and Bullion <sup>(2)</sup>	82,845	1,00,739	1,00,739	—	17,894
Rupee Securities (Including Treasury Bills)	1,60,554	3,62,150	3,26,376	-35,774	1,65,822
<b>Loans and Advances</b>					
Central Government	—	—	—	—	—
State Governments	1,067	2,121	1,199	-922	133
NABARD	—	—	—	—	—
Scheduled Commercial Banks	240	3,314	3,352	38	3,112
Scheduled State Co-operative Banks	—	69	30	-39	30
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	3,413	319	314	-5	-3,099
<b>Bills Purchased and Discounted</b>					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments <sup>(3)</sup>	2,750	1,320	1,320	—	-1,430
Other Assets	14,196	6,019	6,242	223	-7,953

(1) Includes foreign securities, balances held abroad and investments in foreign shares/bonds. This also includes investments in foreign currency denominated bonds issued by IIFC(UK) since March 20, 2009.

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

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

### 2. Foreign Exchange Reserves

Item	As on Feb. 25, 2011		Variation over							
			Week		End-March 2010		End-December 2010		Year	
	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.
1	2	3	4	5	6	7	8	9	10	11
<b>Total Reserves</b>	<b>13,65,932</b>	<b>300,786</b>	<b>6,008</b>	<b>158</b>	<b>1,06,267</b>	<b>21,729</b>	<b>33,578</b>	<b>3,452</b>	<b>79,084</b>	<b>22,429</b>
(a) Foreign Currency Assets +	12,31,413	271,416	5,617	102*	81,763	16,731	31,336	3,602	57,211	17,425
(b) Gold \$	1,00,739	21,924	—	—	19,551	3,938	53	-546	17,894	4,004
(c) SDRs @	23,483	5,176	273	39	887	170	730	98	123	123
(d) Reserve Position in the IMF**	10,297	2,270	118	17	4,066	890	1,459	298	3,856	877

+ Excludes ₹ 1,134 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 Feb. 11 # 2011	Fortnight	Variation over			
			Financial year so far		Year-on-year	
			2009-2010	2010-2011	2010	2011
1	2	3	4	5	6	7
<b>Liabilities to the Banking System</b>						
Demand and Time Deposits from Banks	68,248	1,321	5,691	3,317	9,526	13,701
Borrowings from Banks <sup>(1)</sup>	26,331	1,424	-9,825	-6,026	-12,181	6,670
Other Demand and Time Liabilities <sup>(2)</sup>	6,981	-152	-15,968	1,003	-19,439	1,176
<b>Liabilities to Others</b>						
<b>Aggregate Deposits</b>	<b>50,42,155</b>	<b>58,777</b>	<b>4,77,524</b>	<b>5,49,329</b>	<b>6,23,682</b>	<b>7,30,521</b>
		(1.2)	(12.5)	(12.2)	(16.9)	(16.9)
Demand	5,73,197	-15,481	24,631	-72,413	99,667	25,481
Time	44,68,958	74,258	4,52,894	6,21,742	5,24,014	7,05,039
Borrowings <sup>(3)</sup>	1,24,759	1,093	-7,983	20,481	-6,218	18,805
Other Demand and Time Liabilities	3,23,382	-2,864	21,979	-6,039	42,132	-6,118
<b>Borrowings from Reserve Bank</b>	<b>2,995</b>	<b>-1,379</b>	<b>-11,728</b>	<b>2,953</b>	<b>-7,702</b>	<b>2,995</b>
<b>Cash in Hand and Balances with Reserve Bank</b>	<b>3,43,305</b>	<b>20,796</b>	<b>13,909</b>	<b>36,337</b>	<b>52,105</b>	<b>70,920</b>
Cash in Hand	29,556	-2,323	3,769	3,978	4,377	5,507
Balances with Reserve Bank	3,13,748	23,119	10,140	32,358	47,727	65,413
<b>Assets with the Banking System</b>						
Balance with Other Banks <sup>(4)</sup>	49,747	1,968	-1,037	-12,673	8,852	-2,125
Money at Call and Short Notice	14,305	1,822	-3,817	-3,363	-7,748	3,084
Advances to Banks	6,116	69	359	-3,776	476	2,854
Other Assets	52,281	4,190	-24,867	7,818	-20,769	25,428
<b>Investments<sup>(5)</sup></b>	<b>14,70,282</b>	<b>-10,258</b>	<b>2,28,505</b>	<b>85,529</b>	<b>2,26,046</b>	<b>75,367</b>
		(-0.7)	(19.6)	(6.2)	(19.3)	(5.4)
Government Securities	14,65,880	-10,292	2,32,488	87,485	2,29,940	77,606
Other Approved Securities	4,402	34	-3,983	-1,956	-3,894	-2,240
<b>Bank Credit</b>	<b>37,84,570</b>	<b>49,337</b>	<b>2,79,245</b>	<b>5,39,782</b>	<b>4,02,791</b>	<b>7,29,776</b>
		(1.3)	(10.1)	(16.6)	(15.2)	(23.9)
Food Credit	64,002	2,821	-1,684	15,513	-2,542	19,475
Non-Food credit	37,20,568	46,516	2,80,929	5,24,269	4,05,332	7,10,300
Loans, Cash-credit and Overdrafts	36,45,276	46,390	2,67,256	5,23,118	3,84,420	7,02,343
Inland Bills- Purchased	13,664	626	-566	1,650	-663	2,515
Discounted <sup>(6)</sup>	70,876	1,711	13,449	8,658	16,910	14,269
Foreign Bills- Purchased	18,103	-267	-1,896	1,970	518	1,477
Discounted	36,651	877	1,002	4,385	1,606	9,171
<b>Cash-Deposit Ratio</b>	<b>6.81</b>					
<b>Investment-Deposit Ratio</b>	<b>29.16</b>					
<b>Credit-Deposit Ratio</b>	<b>75.06</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	2010	2011					
	Feb. 19	Jan. 14	Jan. 21	Jan. 28	Feb. 4	Feb. 11	Feb. 18
1	2	3	4	5	6	7	8
Cash Reserve Ratio (per cent) <sup>(1)</sup>	5.50	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
Base Rate <sup>(2)</sup>	11.00/12.00	8.00/9.00	8.00/9.00	8.00/9.00	8.00/9.50	8.00/9.50	8.25/9.50
Deposit Rate <sup>(3)</sup>	6.00/7.50	7.00/8.75	7.00/8.75	7.00/8.75	8.25/9.50	8.25/9.50	8.25/9.50
Call Money Rate (Weighted Average) <sup>(4)</sup>	3.26	6.30	6.66	6.65	6.74	6.61	6.81

(1) Cash Reserve Ratio relates to Scheduled Commercial Banks (excluding Regional Rural Banks). (2) Base Rate relates to five major banks since July 1, 2010. Earlier figures relate to Benchmark Prime Lending Rate (BPLR). (3) Deposit Rate relates to major banks for term deposits of more than one year maturity. (4) Data cover 90-95 per cent of total transactions reported by participants. Call Money Rate (Weighted Average) is volume-weighted average of daily call money rate for the week (Saturday to Friday).

## 5. Accommodation Provided by Scheduled Commercial Banks to Commercial Sector in the form of Bank Credit and Investments in Shares/Debentures/Bonds/Commercial Paper etc.

(₹ crore)

Item	2010 - 2011			2009 - 2010		
	Outstanding as on		Variation (3) - (2)	Outstanding as on		Variation (6) - (5)
	2010	2011		2009	2010	
	Mar. 26	Feb. 11	Mar. 27	Feb. 12		
1	2	3	4	5	6	7
<b>1. Bank Credit</b>	<b>32,44,788</b>	<b>37,84,570</b>	<b>5,39,782</b> <b>(16.6)</b>	<b>27,75,549</b>	<b>30,54,794</b>	<b>2,79,245</b> <b>(10.1)</b>
A. Food Credit	48,489	64,002	15,513	46,211	44,527	-1,684
B. Non-Food Credit	31,96,299	37,20,568	5,24,269 (16.4)	27,29,338	30,10,268	2,80,929 (10.3)
<b>2. Investments</b>	<b>1,18,071</b>	<b>1,54,473</b>	<b>36,402</b>	<b>1,06,417</b>	<b>1,04,967</b>	<b>-1,449</b>
A. Commercial Paper	25,188	31,814	6,626	20,001	15,623	-4,378
B. Shares Issued by (a+b)	30,106	36,911	6,805	27,829	28,971	1,142
(a) Public Sector Undertakings	4,625	8,426	3,801	2,769	3,037	268
(b) Private Corporate Sector	25,481	28,485	3,003	25,060	25,935	875
C. Bonds/Debentures Issued by (a+b)	62,777	85,748	22,971	58,587	60,373	1,786
(a) Public Sector Undertakings	22,710	23,753	1,044	25,456	21,566	-3,890
(b) Private Corporate Sector	40,067	61,994	21,927	33,131	38,807	5,676
<b>3. Total (1B + 2)</b>	<b>33,14,370</b>	<b>38,75,040</b>	<b>5,60,671</b> <b>(16.9)</b>	<b>28,35,755</b>	<b>31,15,235</b>	<b>2,79,480</b> <b>(9.9)</b>
<b>Memo Items:</b>						
Investments in						
A. Instruments Issued by Mutual Funds	52,887	95,018	42,131	37,035	1,21,008	83,973
B. Instruments Issued by Public Financial Institutions	32,597	28,805	-3,793	32,585	27,816	-4,770
C. Bonds/Debentures Issued by Others	30,902	29,802	-1,100	31,073	29,308	-1,766

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

2. Figures in brackets are percentage variations.

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

Foreign Currency	2011					Annual Appreciation (+) / Depreciation (-) (per cent)					
	Feb. 21	Feb. 22	Feb. 23	Feb. 24	Feb. 25	Feb. 21	Feb. 22	Feb. 23	Feb. 24	Feb. 25	
1	2	3	4	5	6	7	8	9	10	11	
<b>RBI's Reference Rate (₹ per Foreign Currency)</b>											
U.S. Dollar	45.1100	45.2000	45.2000	45.3700	45.3700	—	2.12	2.06	1.94	2.18	
Euro	61.7000	61.4100	61.8800	62.3900	62.6800	—	2.46	1.55	0.38	-0.41	
<b>FEDAI Indicative Rates (₹ per Foreign Currency)</b>											
U.S. Dollar	{	45.1050	45.2000	45.2000	45.3600	45.3550	—	2.10	2.05	1.95	2.20
	{	45.1150	45.2100	45.2100	45.3700	45.3650	—	2.10	2.05	1.95	2.20
Pound Sterling	{	73.2375	73.0625	73.1600	73.5150	73.2175	—	-2.28	-2.16	-2.83	-2.97
	{	73.2675	73.0875	73.1900	73.5550	73.2425	—	-2.26	-2.17	-2.85	-2.98
Euro	{	61.6900	61.4000	61.8875	62.3700	62.6675	—	2.47	1.53	0.37	-0.41
	{	61.7125	61.4225	61.9100	62.3925	62.7025	—	2.47	1.55	0.39	-0.41
100 Yen	{	54.2325	54.2350	54.6825	55.2350	55.3050	—	-7.21	-7.42	-7.20	-6.30
	{	54.2575	54.2725	54.7000	55.2750	55.3500	—	-7.23	-7.39	-7.20	-6.34
<b>Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)</b>											
1-month	6.38	6.37	6.37	7.41	8.20						
3-month	6.65	6.64	6.81	7.05	6.96						
6-month	6.30	6.33	6.46	6.48	6.57						

— 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	2011	Fortnight		Financial Year so far				Year-on-Year			
					2009-2010		2010-2011		2010		2011	
	Mar. 31 #	Feb. 11 #	Amount	%	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	63,07,412	68,027	1.1	6,01,718	12.5	7,07,650	12.6	7,82,709	17.0	9,10,882	16.9
<b>Components (i+ii+iii+iv)</b>												
(i) Currency with the Public	7,68,033	9,07,433	19,313	2.2	91,973	13.8	1,39,400	18.2	1,04,901	16.1	1,50,010	19.8
(ii) Demand Deposits with Banks	7,22,739	6,43,323	-15,666	-2.4	23,057	3.9	-79,416	-11.0	1,10,685	22.1	31,578	5.2
(iii) Time Deposits with Banks	41,05,151	47,53,530	74,624	1.6	4,88,727	13.8	6,48,379	15.8	5,70,507	16.5	7,29,698	18.1
(iv) "Other" Deposits with Reserve Bank	3,839	3,126	-10,244	-76.6	-2,039	-36.6	-713	-18.6	-3,384	-48.9	-405	-11.5
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net Bank Credit to Government (a+b)	16,67,096	18,41,429	19,103	1.0	3,04,875	23.9	1,74,333	10.5	3,93,684	33.1	2,59,221	16.4
(a) Reserve Bank	2,11,586	2,99,431	30,130		55,862		87,846		1,47,255		1,81,990	
(b) Other Banks	14,55,511	15,41,998	-11,027	-0.7	2,49,014	20.5	86,487	5.9	2,46,429	20.2	77,231	5.3
(ii) Bank Credit to Commercial Sector (a+b)	34,92,781	40,46,681	51,175	1.3	2,85,411	9.5	5,53,900	15.9	4,18,527	14.5	7,46,377	22.6
(a) Reserve Bank	1,328	1,570	245	—	-8,914	—	242	—	-843	—	-3,336	—
(b) Other Banks	34,91,453	40,45,111	50,930	1.3	2,94,325	9.8	5,53,658	15.9	4,19,369	14.6	7,49,712	22.8
(iii) Net Foreign Exchange Assets of Banking Sector*	12,81,469	13,97,902	984	0.1	-40,907	-3.0	1,16,433	9.1	55,844	4.4	86,625	6.6
(iv) Government's Currency Liabilities to the Public	11,270	12,152	—	—	999	9.9	883	7.8	1,137	11.5	1,099	9.9
(v) Banking Sector's Net Non-Monetary Liabilities of which: Net Non-Monetary Liabilities of RBI	8,52,854	9,90,753	3,235	0.3	-51,339	-6.0	1,37,899	16.2	86,483	12.0	1,82,439	22.6
	3,01,615	3,73,442	-256	-0.1	-39,151	-10.1	71,827	23.8	38,009	12.2	24,664	7.1

\* 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	2011	Week		Financial Year so far				Year-on-Year			
					2009-2010		2010-2011		2010		2011	
	Mar. 31 #	Feb. 25 #	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
<b>Reserve Money</b>	11,55,686	12,79,123	-14,503	-1.1	98,486	10.0	1,23,437	10.7	1,98,769	22.4	1,92,639	17.7
<b>Components (i+ii+iii)</b>												
(i) Currency in Circulation	7,99,549	9,40,936	-4,540	-0.5	95,055	13.8	1,41,388	17.7	1,10,980	16.4	1,54,729	19.7
(ii) Bankers' Deposits with RBI	3,52,299	3,34,568	-10,367	-3.0	5,304	1.8	-17,730	-5.0	90,067	43.6	37,990	12.8
(iii) "Other" Deposits with RBI	3,839	3,618	404	12.6	-1,872	-33.6	-221	-5.8	-2,278	-38.1	-79	-2.1
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net RBI Credit to Government of which : to Centre	2,11,586	3,00,211	-16,214		90,296		88,626		1,91,667		1,48,335	
	2,11,581	2,99,053	-16,097		91,027		87,472		1,92,780		1,46,265	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	2,497	4,996	-6		-19,224		2,499		-9,001		43	
	1,169	3,426	-6		-10,117		2,257		-6,873		3,186	
(iii) Net Foreign Exchange Assets of RBI*	12,31,949	13,33,268	5,622	0.4	-21,931	-1.7	1,01,319	8.2	-2,239	-0.2	75,083	6.0
(iv) Government's Currency Liabilities to the Public	11,270	12,152	—	—	1,113	11.1	883	7.8	1,183	11.9	985	8.8
(v) Net Non-Monetary Liabilities of RBI	3,01,615	3,71,505	3,904	1.1	-48,232	-12.4	69,890	23.2	-17,159	-4.8	31,807	9.4

\* 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
Feb. 21, 2011	1	37	60,300	37	60,300	6.50	1	350	1	350	5.50	59,950	
Feb. 21, 2011 \$	1	16	25,925	16	25,925	6.50	3	570	3	570	5.50	25,355	-85,305
Feb. 22, 2011	1	34	59,890	34	59,890	6.50	—	—	—	—	—	59,890	
Feb. 22, 2011 \$	1	19	16,415	19	16,415	6.50	3	1,235	3	1,235	5.50	15,180	-75,070
Feb. 23, 2011	1	32	46,140	32	46,140	6.50	—	—	—	—	—	46,140	
Feb. 23, 2011 \$	1	25	31,545	25	31,545	6.50	2	855	2	855	5.50	30,690	-76,830
Feb. 24, 2011	1	26	37,185	26	37,185	6.50	1	600	1	600	5.50	36,585	
Feb. 24, 2011 \$	1	25	34,055	25	34,055	6.50	2	555	2	555	5.50	33,500	-70,085
Feb. 25, 2011	3	30	46,875	30	46,875	6.50	1	400	1	400	5.50	46,475	
Feb. 25, 2011 \$	3	30	26,555	30	26,555	6.50	7	1,025	7	1,025	5.50	25,530	-72,005

@ Net of repo. \$ Second LAF

—: No bid was received in the auction.

Note: The second LAF (SLAF) is usually being conducted on Reporting Fridays with effect from May 8, 2009. As a part of liquidity easing measures, SLAF on a daily basis is temporarily being conducted till April 8, 2011.

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

(₹ crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devolvement on RBI	Total Issue (8+9+10)	Weighted Average Price	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)
			Number	Total Face Value		Number	Total Face Value						
				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>													
Jul. 7	Jul. 9	2,000	81	8,361	500	24	2,000	500	—	2,500	98.69	5.3653	63,000
Oct. 6	Oct. 8	4,000	64	7,411	500	45	4,000	500	—	4,500	98.44	6.3977	59,279
Jan. 5	Jan. 7	4,000	85	10,008	500	40	4,000	500	—	4,500	98.27	7.1027	62,859
Feb. 23	Feb. 25	5,000	85	13,845	4	47	5,000	4	—	5,004	98.25	7.1443	64,591
<b>182-Day Treasury Bills</b>													
<b>2010-2011</b>													
Jul. 7	Jul. 9	1,500	42	2,747	300	30	1,500	300	—	1,800	97.27	5.7771	21,800
Oct. 13	Oct. 15	2,000	46	3,434	—	21	1,000	—	—	1,000	96.73	6.8225	20,300
Jan. 5	Jan. 7	1,500	50	5,332	—	14	1,500	—	—	1,500	96.53	7.2954	20,500
Feb. 15	Feb. 18	2,000	71	6,370	—	29	2,000	—	—	2,000	96.38	7.5326	20,501
<b>364-Day Treasury Bills</b>													
<b>2010-2011</b>													
Jul. 14	Jul. 16	1,000	61	5,460	—	14	1,000	—	—	1,000	94.66	5.6903	45,614
Oct. 6	Oct. 8	2,000	57	4,531	42	33	2,000	42	—	2,042	93.67	6.8564	42,644
Jan. 12	Jan. 14	1,000	48	3,969	—	8	1,000	—	—	1,000	93.08	7.5012	42,610
Feb. 23	Feb. 25	3,000	77	7,977	—	33	3,000	—	—	3,000	92.91	7.6752	42,595

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	
	Feb. 12	Feb. 13	Feb. 14	Feb. 15	Feb. 16	Feb. 17	Feb. 18	Feb. 19	Feb. 20	Feb. 21	Feb. 22	Feb. 23	Feb. 24	Feb. 25	
Average daily cash reserve requirement for the fortnight ending February 25, 2011	3,16,808	3,16,808	3,16,808	3,16,808	3,16,808	3,16,808	3,16,808	3,16,808	3,16,808	3,16,808	3,16,808	3,16,808	3,16,808	3,16,808	
Cash Balance with RBI	3,15,625	3,15,625	3,11,952	3,25,994	3,27,020	3,26,029	3,26,140	3,27,687	3,27,687	3,11,856	2,99,745	3,05,700	3,11,997	3,16,062	

Note: Figures indicate here are the scheduled commercial banks' aggregate cash balances maintained with RBI on a daily basis during the fortnight.

## 12. Certificates of Deposit Issued by Scheduled Commercial Banks

(₹ crore)

Fortnight Ended	Total Amount Outstanding #	Issued During the Fortnight #	Rate of Interest (per cent)@
1	2	3	4
Jan. 1, 2010	2,64,246	31,102	3.75 — 6.75
Apr. 9, 2010	3,41,830	21,791	4.35 — 8.95
Jul. 2, 2010	3,42,362	44,167	5.92 — 7.05
Oct. 8, 2010	3,44,158	38,285	6.36 — 8.26
Jan. 14, 2011	3,71,881	44,019	7.18 — 9.82
Jan. 28, 2011	3,77,640	26,713	7.35 — 9.90

@ 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
Jan. 15, 2010	92,363	11,503	3.15 — 7.55
Apr. 15, 2010	83,165	12,207	3.85 — 8.40
Jul. 15, 2010	1,07,755	11,680	6.02 — 8.75
Oct. 15, 2010	1,32,093	35,490	6.50 — 10.00
Jan. 15, 2011	98,913	22,908	6.60 — 11.95
Jan. 31, 2011	1,01,752	11,782	6.94 — 12.50

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

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

Items	Weight	2010		2011	Percentage Variation over			
		Feb. 13	Dec. 18 *	Feb. 12 #	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	163.6	192.3	189.4	0.5	-2.2	13.7	15.8
(i) Fruits and Vegetables	3.84	144.4	195.9	165.1	-4.7	-20.4	19.4	14.3
Fuel and Power	14.91	135.9	151.0	152.4	0.2	1.0	8.8	12.1
Manufactured Products @	64.97	..	..	..	..	..	..	..
(i) Sugar, Khandsari and Gur	2.09	..	..	..	..	..	..	..
(ii) Edible Oils	3.04	..	..	..	..	..	..	..
(iii) Cement and Lime	1.39	..	..	..	..	..	..	..
(iv) Iron and Semis	1.56	..	..	..	..	..	..	..

\* Latest available final figures.

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

@ Data are released on a monthly frequency.

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

	2010		2011			
	Feb. 25	Feb. 21	Feb. 22	Feb. 23	Feb. 24	Feb. 25
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	16254.20	18438.31	18296.16	18178.33	17632.41	17700.91
S & P CNX NIFTY (3.11.1995=1000)	4859.75	5518.60	5469.20	5437.35	5262.70	5303.55

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

(₹ crore)

	Week Ended						
	Jan. 14, 2011	Jan. 21, 2011	Jan. 28, 2011	Feb. 4, 2011	Feb. 11, 2011	Feb. 18, 2011	Feb. 25, 2011
1	2	3	4	5	6	7	8
<b>1. Banks</b>							
(a) Borrowings	7,073	7,914	6,398	7,414	8,316	8,863	13,746
(b) Lendings	8,130	8,536	7,149	7,858	8,885	9,366	14,263
<b>2. Primary Dealers</b>							
(a) Borrowings	1,056	629	751	444	569	503	516
(b) Lendings	—	7	—	—	—	—	—
<b>3. Total</b>							
(a) Borrowings	8,130	8,543	7,149	7,858	8,885	9,366	14,263
(b) Lendings	8,130	8,543	7,149	7,858	8,885	9,366	14,263

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					
	Jan. 21, 2011	Jan. 28, 2011	Feb. 4, 2011	Feb. 11, 2011	Feb. 18, 2011	Feb. 25, 2011
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
(a) Govt. of India Dated Securities	64,731	66,715	64,806	57,005	76,950	86,006
(b) State Government Securities	2,735	1,473	2,968	849	1,875	1,591
(c) 91 - Day Treasury Bills	5,778	9,707	7,772	5,742	4,967	7,453
(d) 182 - Day Treasury Bills	972	997	1,368	916	729	474
(e) 364 - Day Treasury Bills	2,063	980	763	949	823	1,841
<b>II. RBI*</b>	<b>41</b>	<b>—</b>	<b>1,199</b>	<b>1</b>	<b>1,968</b>	<b>5,388</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>												
Feb. 7, 2011	2,365	754	760	230	553	845	6,161	5,948	1,228	2,815	1,277	595
Feb. 8, 2011	2,682	1,132	1,212	430	621	564	7,961	8,646	1,423	3,053	1,284	408
Feb. 9, 2011	2,525	795	667	201	571	580	5,653	7,002	1,077	1,930	2,287	251
Feb. 10, 2011	3,110	1,521	899	302	669	377	6,172	6,894	1,697	2,633	1,105	341
Feb. 11, 2011	3,284	1,278	1,207	142	831	420	7,192	8,028	1,943	2,380	1,025	196
<b>Sales</b>												
Feb. 7, 2011	2,583	1,248	585	326	565	824	6,185	6,173	1,260	2,815	1,429	654
Feb. 8, 2011	2,345	1,660	1,260	377	623	644	8,985	9,095	1,671	3,011	1,379	365
Feb. 9, 2011	2,140	1,194	1,013	201	575	490	5,521	7,009	1,188	1,922	2,464	267
Feb. 10, 2011	3,387	1,483	813	300	660	388	6,473	7,246	1,479	2,613	1,178	338
Feb. 11, 2011	3,246	1,456	806	236	806	559	7,446	8,338	2,301	2,354	1,129	329

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					
	Jan. 21, 2011	Jan. 28, 2011	Feb. 4, 2011	Feb. 11, 2011	Feb. 18, 2011	Feb. 25, 2011
1	2	3	4	5	6	7
Amount	340.36	341.67	934.54	464.61	403.37	783.78

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	February 25, 2011					Variation in Total Treasury Bills		
	Treasury Bills of Different Maturities					Total (2+3+4+5)	Over the Week	Over End March
	14 Day (Intermediate)	91 Day (Auction)	182 Day (Auction)	364 Day (Auction)				
1	2	3	4	5	6	7	8	
Reserve Bank of India	—	—	—	—	—	—	—	
Banks	—	17,212	5,402	11,217	33,831	-2,295	-23,747	
State Governments	87,458	14,586	500	351	1,02,895	3,651	8,869	
Others	2,090	32,794	14,598	31,027	80,509	3,228	1,867	

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2010-2011 (Upto Feb. 25, 2011)	2009-2010 (Upto Feb. 26, 2010)	2009-2010	2010-2011 (Upto Feb. 25, 2011)	2009-2010 (Upto Feb. 26, 2010)	2009-2010
1	2	3	4	5	6	7
1. Total	4,37,000	4,46,000 @	4,51,000 \$	3,25,414	3,93,411 @	3,98,411 \$
2. RBI's OMO* Sales	10,960	8,790	9,931			
Purchases	78,198	84,264	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 Feb. 18, 2011			For the Week Ended Feb. 25, 2011		
	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	136	7.4018	7.4018	350	7.4300	7.4500
2012-13	257	7.4727	7.6313	284	7.4393	7.5277
2013-14	420	7.6979	7.8941	478	7.6001	7.7349
2014-15	—	—	—	10	8.0323	8.0323
2015-16	2,764	8.0228	8.1348	3,240	8.0028	8.0986
2016-19	3,578	8.0723	8.1972	3,707	7.8324	8.5191
2019-20	166	7.8255	8.2224	110	7.8184	8.2062
Beyond 2020	31,154	8.0160	8.5807	34,825	8.0012	8.5777
2. State Government Securities	937	8.2189	8.5395	795	8.3400	8.5497
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	213	6.4999	6.6497	611	5.4783	6.6580
(b) 15 - 91 Days	2,306	6.7302	7.1443	3,251	6.1597	7.2444
(c) 92 - 182 Days	345	7.4678	7.5326	227	7.1000	7.5327
(d) 183 - 364 Days	396	7.6250	7.6520	796	7.5000	7.6752
<b>II. RBI* : Sales</b>	<b>177</b>			<b>3,499</b>		
: Purchases	<b>1,791</b>			<b>1,889+</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	31,642	4.00 (1)	8.00 (15)	77,457	4.75 (1)	8.00 (15)
2. State Govt. Securities	192	6.50 (1)	6.60 (2)	234	5.50 (1)	6.50 (3)
3. 91 Day Treasury Bills	8,359	6.50 (1)	6.65 (3)	10,125	6.30 (1)	6.60 (3)
4. 182 Day Treasury Bills	1,442	6.60 (1)	6.65 (3)	1,981	5.50 (1)	6.60 (3)
5. 364 Day Treasury Bills	3,188	6.45 (1)	6.65 (3)	3,462	2.00 (1)	6.60 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>4,00,475</b>	—	<b>6.50</b>	<b>3,84,885</b>	—	<b>6.50</b>
: Reverse Repo !	<b>3,855</b>	—	<b>5.50</b>	<b>5,590</b>	—	<b>5.50</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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