



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

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No. 1

1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2010			Variation	
	Jan. 1	Dec. 24	Dec. 31#	Week	Year
1	2	3	4	5	6
Notes Issued	7,50,311	8,98,189	8,94,615	-3,574	1,44,304
Notes in Circulation	7,50,297	8,98,172	8,94,599	-3,573	1,44,302
Notes held in Banking Department	15	17	16	-1	2
Deposits					
Central Government	37,193	1,06,190	94,537	-11,653	57,345
Market Stabilisation Scheme	18,773	—	—	—	-18,773
State Governments	41	41	41	—	—
Scheduled Commercial Banks	2,02,108	3,18,753	3,12,868	-5,884	1,10,760
Scheduled State Co-operative Banks	3,191	3,740	3,675	-65	485
Other Banks	10,781	15,146	14,717	-429	3,935
Others	11,998	11,699	12,330	631	332
Other Liabilities	3,85,339	3,45,461	3,39,002	-6,459	-46,337
TOTAL LIABILITIES/ASSETS	14,19,736	16,99,220	16,71,787	-27,434	2,52,051
Foreign Currency Assets ⁽¹⁾	12,07,696	12,03,818	12,01,197	-2,621	-6,499
Gold Coin and Bullion ⁽²⁾	85,387	1,01,857	1,00,686	-1,171	15,299
Rupee Securities (Including Treasury Bills)	1,01,541	3,83,162	3,58,344	-24,818	2,56,803
Loans and Advances					
Central Government	—	—	—	—	—
State Governments	—	100	—	-100	—
NABARD	—	—	—	—	—
Scheduled Commercial Banks	190	4,296	4,976	680	4,786
Scheduled State Co-operative Banks	—	30	60	30	60
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	5,035	368	368	—	-4,667
Bills Purchased and Discounted					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments ⁽³⁾	2,750	1,320	1,320	—	-1,430
Other Assets	17,138	4,270	4,836	567	-12,301

(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 Dec. 31, 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	13,32,354	297,334	-3,858	2,303	72,689	18,277	9,119	13,864	9,674	13,813
(a) Foreign Currency Assets +	12,00,077	267,814	-2,610	1,909*	50,427	13,129	-6,988	9,231	-6,453	9,180
(b) Gold \$	1,00,686	22,470	-1,171	346	19,498	4,484	15,299	4,178	15,299	4,178
(c) SDRs @	22,753	5,078	-55	35	157	72	-1,375	-91	-1,360	-91
(d) Reserve Position in the IMF**	8,838	1,972	-22	13	2,607	592	2,183	546	2,188	546

+ Excludes ₹ 1,120 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 Dec. 17 # 2010	Fortnight	Variation over			
			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	65,629	-909	4,018	698	7,539	12,755
Borrowings from Banks ⁽¹⁾	29,348	6,762	-11,837	-3,010	-9,518	11,698
Other Demand and Time Liabilities ⁽²⁾	7,145	128	-16,210	1,168	-23,651	1,583
Liabilities to Others						
Aggregate Deposits	47,99,789	-38,117	3,50,249	3,06,963	6,35,884	6,15,430
			(-0.8)	(9.1)	(17.9)	(14.7)
Demand	5,84,713	-16,345	2,432	-60,897	87,067	59,197
Time	42,15,076	-21,773	3,47,817	3,67,859	5,48,817	5,56,233
Borrowings ⁽³⁾	1,24,152	4,628	-78	19,874	2,139	10,294
Other Demand and Time Liabilities	3,36,363	-144	12,083	6,942	24,366	16,760
Borrowings from Reserve Bank	4,221	834	-11,565	4,179	-11,471	4,058
Cash in Hand and Balances with Reserve Bank	3,37,259	3,171	-2,967	30,291	24,380	81,750
Cash in Hand	29,527	-1,254	4,811	3,950	3,837	4,436
Balances with Reserve Bank	3,07,732	4,425	-7,778	26,342	20,543	77,315
Assets with the Banking System						
Balance with Other Banks ⁽⁴⁾	49,978	1,242	-4,177	-12,442	8,569	1,246
Money at Call and Short Notice	16,444	5,788	-6,438	-1,224	-5,472	7,844
Advances to Banks	5,963	1,746	-826	-3,929	-765	3,885
Other Assets	49,139	-2,105	-26,577	4,676	-21,484	23,996
Investments⁽⁵⁾	14,43,303	-39,037	1,83,129	58,551	2,66,775	93,763
			(-2.6)	(15.7)	(4.2)	(24.6)
Government Securities	14,38,268	-39,007	1,86,598	59,873	2,70,553	95,884
Other Approved Securities	5,035	-30	-3,468	-1,322	-3,777	-2,121
Bank Credit	36,39,866	45,307	1,66,729	3,95,078	2,98,545	6,97,587
			(1.3)	(6.0)	(11.3)	(23.7)
Food Credit	62,521	1,033	-1,174	14,032	-7,073	17,484
Non-Food credit	35,77,345	44,274	1,67,903	3,81,046	3,05,617	6,80,103
Loans, Cash-credit and Overdrafts	35,10,154	44,803	1,64,289	3,87,996	2,91,873	6,70,189
Inland Bills- Purchased	11,715	516	-715	-299	-1,958	716
Discounted ⁽⁶⁾	66,449	-1,910	7,677	4,231	12,433	15,615
Foreign Bills- Purchased	17,966	208	-2,962	1,834	-1,909	2,406
Discounted	33,581	1,690	-1,560	1,315	-1,894	8,662
Cash-Deposit Ratio	7.03					
Investment-Deposit Ratio	30.07					
Credit-Deposit Ratio	75.83					

(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				
	Dec. 25	Nov. 19	Nov. 26	Dec. 3	Dec. 10	Dec. 17	Dec. 24
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	7.50-8.50	7.50-8.50	7.60-8.50	7.60-8.50	7.60-8.50	7.60-9.00
Deposit Rate ⁽⁴⁾	6.00-7.50	7.00-8.00	7.00-8.00	7.00-8.00	7.00-8.75	7.00-8.75	7.00-8.75
Call Money Rate (Low/High) ⁽⁵⁾							
- Borrowings	2.20/3.75	3.30/7.15	3.30/7.05	2.00/6.90	3.50/7.00	4.00/6.90	4.00/7.07
- Lendings	2.20/3.75	3.30/7.15	3.30/7.05	2.00/6.90	3.50/7.00	4.00/6.90	4.00/7.07

(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	Dec. 17	Mar. 27	Dec. 18		
1	2	3	4	5	6	7
1. Bank Credit	32,44,788	36,39,866	3,95,078 (12.2)	27,75,549	29,42,279	1,66,729 (6.0)
A. Food Credit	48,489	62,521	14,032	46,211	45,037	-1,174
B. Non-Food Credit	31,96,299	35,77,345	3,81,046 (11.9)	27,29,338	28,97,242	1,67,903 (6.2)
2. Investments	1,15,906	1,44,201	28,296	1,04,773	98,978	-5,796
A. Commercial Paper	24,791	32,688	7,897	19,688	12,591	-7,097
B. Shares Issued by (a+b)	30,101	35,464	5,363	27,810	28,040	230
(a) Public Sector Undertakings	4,623	8,225	3,603	2,767	2,794	27
(b) Private Corporate Sector	25,478	27,239	1,761	25,043	25,245	202
C. Bonds/Debentures Issued by (a+b)	61,014	76,049	15,035	57,275	58,347	1,071
(a) Public Sector Undertakings	21,016	21,566	550	24,182	21,870	-2,312
(b) Private Corporate Sector	39,998	54,483	14,485	33,093	36,477	3,383
3. Total (1B + 2)	33,12,205	37,21,547	4,09,342 (12.4)	28,34,112	29,96,219	1,62,108 (5.7)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	52,402	24,516	-27,886	36,781	1,44,685	1,07,904
B. Instruments Issued by Public Financial Institutions	31,265	27,605	-3,660	31,046	28,077	-2,968
C. Bonds/Debentures Issued by Others	30,758	31,300	542	31,030	30,056	-974

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)					
	Dec. 27	Dec. 28	Dec. 29	Dec. 30	Dec. 31	Dec. 27	Dec. 28	Dec. 29	Dec. 30	Dec. 31	
1	2	3	4	5	6	7	8	9	10	11	
RBI's Reference Rate (₹ per Foreign Currency)											
U.S. Dollar	45.1500	45.1700	45.1200	44.9000	44.8100	—	—	3.48	4.08	4.17	
Euro	59.3200	59.7500	59.2200	59.4700	59.8100	—	—	13.32	12.70	12.14	
FEDAI Indicative Rates (₹ per Foreign Currency)											
U.S. Dollar	{ Buying Selling	45.1450 45.1550	45.1550 45.1650	45.1150 45.1250	44.8950 44.9050	44.8000 44.8100	— —	— —	3.47 3.47	4.08 4.08	4.20 4.20
Pound Sterling	{ Buying Selling	69.6825 69.7200	69.8500 69.8875	69.4175 69.4525	69.6675 69.6975	69.2575 69.2900	— —	— —	7.64 7.64	6.63 6.64	8.39 8.39
Euro	{ Buying Selling	59.3075 59.3425	59.7175 59.7525	59.2125 59.2450	59.4675 59.4850	59.8300 59.8700	— —	— —	13.31 13.30	12.68 12.69	12.16 12.14
100 Yen	{ Buying Selling	54.5350 54.5625	54.7675 54.8125	54.8500 54.8825	55.1200 55.1650	55.0575 55.0825	— —	— —	-7.25 -7.27	-7.86 -7.89	-8.24 -8.25
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)											
1-month	7.18	6.91	6.38	6.55	6.69						
3-month	6.56	6.64	6.38	6.77	6.87						
6-month	6.56	6.60	6.43	6.55	6.69						

— 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 #	Dec. 17 #	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	60,33,121	-27,847	-0.5	4,50,534	9.4	4,33,360	7.7	8,01,316	18.0	7,87,775	15.0
Components (i+ii+iii+iv)												
(i) Currency with the Public	7,68,033	8,78,532	11,175	1.3	72,796	10.9	1,10,499	14.4	1,11,695	17.8	1,40,286	19.0
(ii) Demand Deposits with Banks	7,22,739	6,53,494	-16,392	-2.4	-934	-0.2	-69,245	-9.6	98,093	20.0	65,740	11.2
(iii) Time Deposits with Banks	41,05,151	44,97,823	-21,714	-0.5	3,79,253	10.7	3,92,672	9.6	5,99,039	18.1	5,83,465	14.9
(iv) "Other" Deposits with Reserve Bank	3,839	3,273	-915	-21.9	-581	-10.4	-566	-14.7	-7,512	-60.1	-1,716	-34.4
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	16,67,096	17,87,678	-24,395	-1.3	2,28,118	17.9	1,20,581	7.2	4,08,820	37.3	2,82,227	18.7
(a) Reserve Bank	2,11,586	2,70,795	14,777		25,330		59,210		1,18,542		1,83,885	
(b) Other Banks	14,55,511	15,16,882	-39,173	-2.5	2,02,788	16.7	61,372	4.2	2,90,278	25.7	98,342	6.9
(ii) Bank Credit to Commercial Sector (a+b)	34,92,781	38,97,433	45,549	1.2	1,67,998	5.6	4,04,652	11.6	3,19,337	11.2	7,14,541	22.4
(a) Reserve Bank	1,328	1,626	—	—	-9,102	—	298	—	3,338	—	-3,093	—
(b) Other Banks	34,91,453	38,95,807	45,549	1.2	1,77,100	5.9	4,04,354	11.6	3,16,000	11.0	7,17,634	22.6
(iii) Net Foreign Exchange Assets of Banking Sector*	12,81,469	13,49,717	-70	—	-10,717	-0.8	68,249	5.3	1,04,668	8.5	8,250	0.6
(iv) Government's Currency Liabilities to the Public	11,270	11,761	—	—	864	8.6	492	4.4	1,077	10.9	842	7.7
(v) Banking Sector's Net Non-Monetary Liabilities of which: Net Non-Monetary Liabilities of RBI	8,52,854	10,13,468	48,930	5.1	-64,270	-7.5	1,60,614	18.8	32,586	4.3	2,18,086	27.4
	3,01,615	3,53,895	1,692	0.5	-3,946	-1.0	52,280	17.3	85,174	28.5	-30,089	-7.8

* 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 #	Dec. 31 #	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	12,41,155	-9,321	-0.7	-6,956	-0.7	85,469	7.4	1,16,446	13.5	2,60,113	26.5
Components (i+ii+iii)												
(i) Currency in Circulation	7,99,549	9,06,360	-3,573	-0.4	70,062	10.1	1,06,812	13.4	1,12,763	17.4	1,45,145	19.1
(ii) Bankers' Deposits with RBI	3,52,299	3,31,260	-6,378	-1.9	-75,194	-25.8	-21,038	-6.0	5,607	2.7	1,15,180	53.3
(iii) "Other" Deposits with RBI	3,839	3,535	631	21.7	-1,824	-32.7	-305	-7.9	-1,923	-33.9	-211	-5.6
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which : to Centre	2,11,586	2,63,952	-13,289		-16,026		52,367		1,02,004		2,18,398	
	2,11,581	2,63,994	-13,189		-16,166		52,413		1,02,063		2,18,398	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	2,497	6,703	710		-17,653		4,206		-3,185		179	
	1,169	5,078	710		-10,167		3,909		-7,118		4,888	
(iii) Net Foreign Exchange Assets of RBI*	12,31,949	13,01,865	-3,793	-0.3	12,949	1.0	69,917	5.7	49,888	4.0	8,800	0.7
(iv) Government's Currency Liabilities to the Public	11,270	11,761	—	—	864	8.6	492	4.4	1,077	10.9	842	7.7
(v) Net Non-Monetary Liabilities of RBI	3,01,615	3,43,127	-7,051	-2.0	-12,909	-3.3	41,512	13.8	33,339	9.8	-31,894	-8.5

* 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
Dec. 27, 2010	1	45	97,395	45	97,395	6.25	1	600	1	600	5.25	96,795	
Dec. 27, 2010 \$	1	29	36,495	29	36,495	6.25	1	590	1	590	5.25	35,905	-1,32,700
Dec. 28, 2010	1	54	1,02,100	54	1,02,100	6.25	1	450	1	450	5.25	1,01,650	
Dec. 28, 2010 \$	1	24	23,175	24	23,175	6.25	1	515	1	515	5.25	22,660	-1,24,310
Dec. 29, 2010	1	50	94,830	50	94,830	6.25	1	850	1	850	5.25	93,980	
Dec. 29, 2010 \$	1	31	36,150	31	36,150	6.25	3	3,275	3	3,275	5.25	32,875	-1,26,855
Dec. 30, 2010	1	38	78,750	38	78,750	6.25	1	850	1	850	5.25	77,900	
Dec. 30, 2010 \$	1	21	21,225	21	21,225	6.25	2	505	2	505	5.25	20,720	-98,620
Dec. 31, 2010	3	36	82,045	36	82,045	6.25	1	500	1	500	5.25	81,545	
Dec. 31, 2010 \$	3	36	37,565	36	37,565	6.25	13	5,695	13	5,695	5.25	31,870	-1,13,415

@ 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 January 28, 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
91-Day Treasury Bills													
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
Dec. 29	Dec. 31	2,000	57	5,693	3,000	25	2,000	3,000	—	5,000	98.25	7,1858	62,859
182-Day Treasury Bills													
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
Oct. 13	Oct. 15	2,000	46	3,434	—	21	1,000	—	—	1,000	96.73	6,8225	20,300
Dec. 22	Dec. 24	1,000	33	2,885	—	9	1,000	—	—	1,000	96.48	7,3384	20,800
364-Day Treasury Bills													
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
Dec. 29	Dec. 31	1,000	40	2,969	—	24	1,000	—	—	1,000	93.11	7,4896	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	
	Dec. 18	Dec. 19	Dec. 20	Dec. 21	Dec. 22	Dec. 23	Dec. 24	Dec. 25	Dec. 26	Dec. 27	Dec. 28	Dec. 29	Dec. 30	Dec. 31	
Average daily cash reserve requirement for the fortnight ending December 31, 2010	3,08,739	3,08,739	3,08,739	3,08,739	3,08,739	3,08,739	3,08,739	3,08,739	3,08,739	3,08,739	3,08,739	3,08,739	3,08,739	3,08,739	
Cash Balance with RBI	3,07,351	3,07,351	3,23,889	3,21,375	3,33,183	3,22,151	3,19,020	3,19,020	3,19,020	2,97,766	2,93,291	3,01,815	2,90,187	3,13,150	

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
Nov. 19, 2010	3,32,982	19,257	6.41 — 8.75
Dec. 3, 2010	3,33,109	35,650	7.80 — 9.08

@ 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
Nov. 30, 2010	1,17,793	26,627	6.32 — 18.00
Dec. 15, 2010	1,02,156	18,244	8.00 — 16.00

@ 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			
		Dec. 19	Oct. 23 *	Dec. 18 #	Week	Month	End March	Year
1	2	3	4	5	6	7	8	9
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	161.8	182.9	189.7	1.0	3.4	13.9	17.2
(i) Fruits and Vegetables	3.84	153.7	171.0	193.2	2.8	11.7	39.7	25.7
Fuel and Power	14.91	135.0	148.3	150.7	0.8	1.4	7.6	11.6
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				
	Dec. 31	Dec. 27	Dec. 28	Dec. 29	Dec. 30	Dec. 31
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	17464.81	20028.93	20025.42	20256.03	20389.07	20509.09
S & P CNX NIFTY (3.11.1995=1000)	5201.05	5998.10	5996.00	6060.35	6101.85	6134.50

16. Average Daily Turnover in Call Money Market*

(₹ crore)

	Week Ended						
	Nov. 19, 2010	Nov. 26, 2010	Dec. 3, 2010	Dec. 10, 2010	Dec. 17, 2010	Dec. 24, 2010	Dec. 31, 2010
1	2	3	4	5	6	7	8
1. Banks							
(a) Borrowings	6,915	9,123	4,778	6,151	8,197	9,080	10,738
(b) Lendings	7,661	9,880	5,504	7,455	9,232	9,753	11,950
2. Primary Dealers							
(a) Borrowings	746	757	726	1,308	1,035	673	1,212
(b) Lendings	—	—	—	4	—	—	—
3. Total							
(a) Borrowings	7,661	9,880	5,504	7,459	9,232	9,753	11,950
(b) Lendings	7,661	9,880	5,504	7,459	9,232	9,753	11,950

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					
	Nov. 26, 2010	Dec. 3, 2010	Dec. 10, 2010	Dec. 17, 2010	Dec. 24, 2010	Dec. 31, 2010
1	2	3	4	5	6	7
I. Outright Transactions						
(a) Govt. of India Dated Securities	51,500	56,257	67,472	51,697	95,553	66,064
(b) State Government Securities	1,465	769	781	720	1,384	1,178
(c) 91 - Day Treasury Bills	2,602	3,429	3,236	4,187	2,974	3,701
(d) 182 - Day Treasury Bills	2,731	430	490	615	1,995	1,460
(e) 364 - Day Treasury Bills	1,873	2,691	1,780	711	1,214	651
II. RBI*	169	49	—	21,826	8,258	11,995

@ 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												
Dec. 13, 2010	1,853	1,185	1,001	143	362	293	5,515	4,395	372	2,125	963	126
Dec. 14, 2010	2,587	1,251	652	136	1,419	1,168	5,497	5,502	463	3,892	1,555	156
Dec. 15, 2010	2,118	2,008	790	275	469	381	6,705	4,385	830	2,996	980	173
Dec. 16, 2010	2,571	1,296	1,376	93	725	729	6,500	6,229	1,271	3,555	1,759	97
Dec. 17, 2010 +												
Sales												
Dec. 13, 2010	2,061	1,415	660	139	442	306	5,404	4,415	508	2,130	1,069	120
Dec. 14, 2010	2,725	1,253	565	140	1,273	1,103	5,286	5,416	635	3,889	1,665	150
Dec. 15, 2010	1,910	2,007	756	276	481	405	6,610	4,808	1,063	2,998	1,024	136
Dec. 16, 2010	2,478	2,325	1,350	89	783	758	6,410	5,845	1,306	3,575	1,837	138
Dec. 17, 2010 +												

FCY: Foreign Currency. INR: Indian Rupees. + Market closed.

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					
	Nov. 26, 2010	Dec. 3, 2010	Dec. 10, 2010	Dec. 17, 2010	Dec. 24, 2010	Dec. 31, 2010
1	2	3	4	5	6	7
Amount	310.75	420.77	309.90	482.02	423.27	835.07

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	December 31, 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	—	15,633	6,279	15,191	37,103	-195	-20,475	
State Governments	79,052	16,859	1,300	351	97,562	-3,286	3,536	
Others	2,089	30,367	13,221	27,068	72,745	-104	-5,897	

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 Dec. 31, 2010)	2009-2010 (Upto Jan. 1, 2010)	2009-2010	2010-2011 (Upto Dec. 31, 2010)	2009-2010 (Upto Jan. 1, 2010)	2009-2010
1	2	3	4	5	6	7
1. Total	3,84,000	4,11,000 @	4,51,000 \$	2,98,342	3,74,911 @	3,98,411 \$
2. RBI's OMO* Sales	5,892	7,360	9,931			
Purchases	55,618	82,845	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 Dec. 24, 2010			For the Week Ended Dec. 31, 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	—	—	—	—	—	—
2011-12	591	7.2402	7.5200	339	7.3371	7.7992
2012-13	618	7.3120	7.5039	267	7.3889	7.7236
2013-14	12	7.3671	7.3671	154	7.5568	7.6718
2014-15	100	7.7296	7.7391	106	7.6258	7.8617
2015-16	2,831	7.7654	7.9800	3,773	7.8055	8.1608
2016-19	8,510	7.7980	8.4619	5,908	7.6123	8.4374
2019-20	596	8.1062	8.3829	141	7.9079	8.3679
Beyond 2020	34,519	8.0651	8.4993	22,344	7.3371	8.4982
2. State Government Securities	692	7.5357	8.3993	589	7.9757	8.8609
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	314	6.2000	7.5004	480	6.4000	7.2480
(b) 15 - 91 Days	1,421	6.8804	7.1858	1,580	6.6500	7.2000
(c) 92 - 182 Days	958	7.0793	7.3384	707	7.1700	7.2200
(d) 183 - 364 Days	399	7.3000	7.3499	139	7.2501	7.3971
II. RBI* : Sales	100			248		
: Purchases	8,158			11,747 +		
III. Repo Transactions ✕ (Other than with RBI)	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	51,491	6.20 (1)	7.35 (14)	55,699	4.50 (1)	7.50 (15)
2. State Govt. Securities	110	6.25 (1)	6.30 (1)	255	6.25 (1)	6.45 (3)
3. 91 Day Treasury Bills	12,281	6.25 (1)	6.40 (3)	12,765	5.25 (1)	6.60 (3)
4. 182 Day Treasury Bills	2,179	6.35 (1)	6.40 (3)	3,080	4.10 (1)	6.50 (3)
5. 364 Day Treasury Bills	2,490	6.30 (1)	6.45 (3)	3,042	4.50 (1)	6.50 (3)
IV. RBI : Repo ✕ ^	7,95,630	—	6.25	6,09,730	—	6.25
: Reverse Repo †	6,240	—	5.25	13,830	—	5.25

@ 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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