



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

December 10, 2010

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No. 50

1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2009			2010		Variation	
	Dec. 4	Nov. 26	Dec. 3#	Week	Year	Week	Year
1	2	3	4	5	6	5	6
Notes Issued	7,47,542	8,89,304	8,91,068	1,764	1,43,526		
Notes in Circulation	7,47,521	8,89,288	8,91,054	1,766	1,43,532		
Notes held in Banking Department	21	16	14	-1	-6		
Deposits							
Central Government	101	43,525	18,605	-24,920	18,504		
Market Stabilisation Scheme	18,773	—	—	—	-18,773		
State Governments	41	41	41	—	—		
Scheduled Commercial Banks	2,28,689	3,10,878	3,03,307	-7,571	74,618		
Scheduled State Co-operative Banks	3,594	3,858	3,510	-347	-83		
Other Banks	10,919	15,239	14,753	-486	3,833		
Others	11,883	13,799	12,983	-816	1,101		
Other Liabilities	3,94,839	3,52,601	3,47,849	-4,751	-46,990		
TOTAL LIABILITIES/ASSETS	14,16,380	16,29,245	15,92,117	-37,127	1,75,737		
Foreign Currency Assets ⁽¹⁾	12,14,879	12,14,422	12,06,075	-8,348	-8,804		
Gold Coin and Bullion ⁽²⁾	84,508	96,510	1,01,857	5,347	17,349		
Rupee Securities (Including Treasury Bills)	90,924	3,06,709	2,74,581	-32,128	1,83,657		
Loans and Advances							
Central Government	—	—	—	—	—		
State Governments	—	1,242	—	-1,242	—		
NABARD	—	—	—	—	—		
Scheduled Commercial Banks	—	4,582	3,387	-1,195	3,387		
Scheduled State Co-operative Banks	—	30	30	—	30		
Industrial Development Bank of India	—	—	—	—	—		
Export-Import Bank of India	—	—	—	—	—		
Others	3,694	367	366	-1	-3,328		
Bills Purchased and Discounted							
Commercial	—	—	—	—	—		
Treasury	—	—	—	—	—		
Investments ⁽³⁾	2,750	1,320	1,320	—	-1,430		
Other Assets	19,625	4,063	4,502	439	-15,123		

(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. 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	13,38,522	296,390	-3,539	2,411	78,857	17,333	15,287	12,920	9,003	9,016
(a) Foreign Currency Assets +	12,04,947	267,232	-8,332	1,977*	55,297	12,547	-2,118	8,649	-8,776	4,805
(b) Gold \$	1,01,857	22,124	5,347	456	20,669	4,138	16,470	3,832	17,349	3,942
(c) SDRs @	22,844	5,066	-399	-16	248	60	-1,284	-103	-1,680	-237
(d) Reserve Position in the IMF**	8,874	1,968	-155	-6	2,643	588	2,219	542	2,110	506

+ Excludes ₹ 1,127 crore /US\$ 250 million invested in foreign currency denominated bonds issued by IIFC (UK).

* Foreign currency assets expressed in US dollar terms include the effect of appreciation/depreciation of non-US currencies (such as Euro, Sterling, Yen) held in reserves. For details, please refer to the Current Statistics section of the RBI Bulletin.

** Reserve Position in the International Monetary Fund (IMF), i.e., Reserve Tranche Position (RTP) which was shown as a memo item from May 23, 2003 to March 26, 2004 has been included in the reserves from the week ended April 2, 2004 in keeping with the international best practice.

@ Includes SDR 3,082.5 million (equivalent to US\$ 4,883 million) allocated under general allocation and SDR 214.6 million (equivalent to US \$ 340 million) allocated under special allocation by IMF done on August 28, 2009 and September 9, 2009, respectively.

\$ Includes ₹ 31,463 crore (USD 6,699 million) reflecting the purchase of 200 metric tonnes of gold from IMF on November 3, 2009.

3. Scheduled Commercial Banks - Business in India

(₹ crore)

Item	Outstanding as on Nov. 26 # 2010	Variation over				
		Month	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	62,537	-1,684	1,176	-2,394	4,221	12,506
Borrowings from Banks ⁽¹⁾	21,399	-8,068	-10,659	-10,959	-18,534	2,571
Other Demand and Time Liabilities ⁽²⁾	7,054	-48	-16,211	1,076	-38,679	1,492
Liabilities to Others						
Aggregate Deposits	47,88,359	-1,66,791	3,66,552	2,95,533	6,57,730	5,87,698
		(-3.4)	(9.6)	(6.6)	(18.6)	(14.0)
Demand	5,78,507	-1,56,382	8,384	-67,102	76,867	47,039
Time	42,09,851	-10,409	3,58,168	3,62,635	5,80,864	5,40,659
Borrowings ⁽³⁾	1,35,864	27,940	14,214	31,586	2,460	7,714
Other Demand and Time Liabilities	3,24,252	-53,598	8,179	-5,169	12,015	8,552
Borrowings from Reserve Bank	4,582	-994	-11,728	4,540	-6,029	4,582
Cash in Hand and Balances with Reserve Bank	3,41,948	-38,000	-2,098	34,980	-330	85,570
Cash in Hand	31,070	282	7,487	5,492	4,668	3,302
Balances with Reserve Bank	3,10,878	-38,282	-9,585	29,488	-4,998	82,268
Assets with the Banking System						
Balance with Other Banks ⁽⁴⁾	45,192	-1,719	-8,946	-17,229	5,304	1,229
Money at Call and Short Notice	10,178	-11,833	-4,630	-7,490	-14,592	-229
Advances to Banks	3,735	-795	-909	-6,157	-1,028	1,741
Other Assets	52,334	-3,442	-27,124	7,871	-38,542	27,737
Investments⁽⁵⁾	14,65,420	11,961	2,16,292	80,668	3,22,128	82,718
		(0.8)	(18.5)	(5.8)	(30.4)	(6.0)
Government Securities	14,60,463	12,093	2,19,656	82,069	3,26,282	85,022
Other Approved Securities	4,957	-132	-3,364	-1,401	-4,154	-2,304
Bank Credit	35,67,111	43,683	1,33,592	3,22,323	2,66,599	6,57,970
		(1.2)	(4.8)	(9.9)	(10.1)	(22.6)
Food Credit	59,125	8,441	-3,856	10,635	-8,039	16,770
Non-Food credit	35,07,987	35,242	1,37,448	3,11,688	2,74,638	6,41,200
Loans, Cash-credit and Overdrafts	34,39,406	39,699	1,32,949	3,17,248	2,63,079	6,30,780
Inland Bills- Purchased	10,752	336	-1,582	-1,262	-2,719	620
Discounted ⁽⁶⁾	67,526	2,613	4,280	5,308	9,370	20,089
Foreign Bills- Purchased	17,109	-141	-1,797	977	-1,191	384
Discounted	32,318	1,176	-257	52	-1,940	6,096
Cash-Deposit Ratio	7.14					
Investment-Deposit Ratio	30.60					
Credit-Deposit Ratio	74.50					

(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.

Notes : 1. Includes the impact of mergers since May 3, 2002.

2. Based on Special Returns submitted by the banks as required when the last Friday of the month is not an alternate Friday for the reporting purposes.

4. Cash Reserve Ratio and Interest Rates

(per cent per annum)

Item/Week Ended	2009		2010				
	Nov. 27	Oct. 22	Oct. 29	Nov. 5	Nov. 12	Nov. 19	Nov. 26
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	7.50-8.50	7.50-8.50	7.50-8.50	7.50-8.50
Deposit Rate ⁽⁴⁾	6.00-7.50	7.00-8.00	7.00-8.00	7.00-8.00	7.00-8.00	7.00-8.00	7.00-8.00
Call Money Rate (Low/High) ⁽⁵⁾							
- Borrowings	2.10/3.35	3.50/7.15	2.75/12.00	3.25/8.00	3.25/7.50	3.30/7.15	3.30/7.05
- Lendings	2.10/3.35	3.50/7.15	2.75/12.00	3.25/8.00	3.25/7.50	3.30/7.15	3.30/7.05

(1) Cash Reserve Ratio relates to Scheduled Commercial Banks (excluding Regional Rural Banks). (2) Minimum Term Lending Rate (MTLR). (3) Base Rate relates to five major banks since July 1, 2010. Earlier figures relate to Benchmark Prime Lending Rate (BPLR). (4) Deposit Rate relates to major banks for term deposits of more than one year maturity. (5) Data cover 90-95 per cent of total transactions reported by participants.

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

(₹ crore)

Item	2010 - 2011			2009 - 2010		
	Outstanding as on		Variation (3) - (2)	Outstanding as on		Variation (6) - (5)
	2010			2009		
	Mar. 26	Nov. 19	Mar. 27	Nov. 20		
1	2	3	4	5	6	7
1. Bank Credit	32,44,788	35,58,060	3,13,272 (9.7)	27,75,549	28,99,854	1,24,304 (4.5)
A. Food Credit	48,489	58,008	9,518	46,211	41,852	-4,359
B. Non-Food Credit	31,96,299	35,00,053	3,03,754 (9.5)	27,29,338	28,58,001	1,28,663 (4.7)
2. Investments	1,15,906	1,50,695	34,789	1,04,773	94,255	-10,518
A. Commercial Paper	24,791	40,717	15,926	19,688	10,685	-9,002
B. Shares Issued by (a+b)	30,101	34,879	4,777	27,810	26,581	-1,229
(a) Public Sector Undertakings	4,623	7,693	3,070	2,767	2,692	-75
(b) Private Corporate Sector	25,478	27,186	1,707	25,043	23,889	-1,154
C. Bonds/Debentures Issued by (a+b)	61,014	75,099	14,086	57,275	56,988	-287
(a) Public Sector Undertakings	21,016	21,909	893	24,182	21,431	-2,751
(b) Private Corporate Sector	39,998	53,190	13,192	33,093	35,557	2,464
3. Total (1B + 2)	33,12,205	36,50,747	3,38,543 (10.2)	28,34,112	29,52,256	1,18,145 (4.2)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	52,402	45,530	-6,873	36,781	1,65,441	1,28,660
B. Instruments Issued by Public Financial Institutions	31,265	27,074	-4,191	31,046	26,362	-4,683
C. Bonds/Debentures Issued by Others	30,758	29,316	-1,442	31,030	31,703	673

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

2. Figures in brackets are percentage variations.

6. Foreign Exchange Rates - Spot and Forward Premia

Foreign Currency	2010					Annual Appreciation (+) / Depreciation (-) (per cent)					
	Nov. 29	Nov. 30	Dec. 1	Dec. 2	Dec. 3	Nov. 29	Nov. 30	Dec. 1	Dec. 2	Dec. 3	
1	2	3	4	5	6	7	8	9	10	11	
RBI's Reference Rate (₹ per Foreign Currency)											
U.S. Dollar	45.8100	46.0400	45.7000	45.3700	45.0900	—	0.96	1.64	1.98	2.51	
Euro	60.6600	60.3600	59.5300	59.5200	59.6300	—	15.95	17.05	17.27	16.97	
FEDAI Indicative Rates (₹ per Foreign Currency)											
U.S. Dollar	{	45.8050	46.0300	45.7000	45.3550	45.0800	—	0.97	1.63	2.00	2.53
	{	45.8150	46.0400	45.7100	45.3650	45.0900	—	0.97	1.63	1.99	2.53
Pound Sterling	{	71.5150	71.5825	71.2100	70.8450	70.4325	—	7.41	7.07	8.31	9.48
	{	71.5500	71.6200	71.2475	70.8775	70.4675	—	7.41	7.06	8.31	9.49
Euro	{	60.6400	60.3600	59.5550	59.5100	59.6225	—	15.95	16.98	17.28	16.99
	{	60.6775	60.3825	59.5775	59.5325	59.6450	—	15.95	16.99	17.28	16.99
100 Yen	{	54.4650	54.7450	54.7500	53.9100	53.9300	—	-1.59	-2.98	-1.39	-2.41
	{	54.5100	54.7825	54.7875	53.9425	53.9750	—	-1.60	-2.98	-1.39	-1.55
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)											
1-month		7.33	6.78	6.70	6.74	6.92					
3-month		6.02	5.91	5.95	6.35	6.48					
6-month		5.37	5.26	5.43	5.82	6.08					

— Market closed on the corresponding day of the previous year.

Notes: 1. The unified exchange rate system came into force on March 1, 1993.

2. Euro reference rate was announced by RBI with effect from January 1, 2002.

7. Money Stock : Components and Sources

(₹ crore)

Item	Outstanding as on				Variation over							
	2010		Fortnight		Financial Year so far				Year-on-Year			
	Mar. 31 #	Nov. 19 #	Amount	%	2009-2010		2010-2011		2009		2010	
	2	3	4	5	6	7	8	9	10	11	12	13
M₃	55,99,762	60,75,813	48,109	0.8	4,35,782	9.1	4,76,052	8.5	8,41,723	19.2	8,45,219	16.2
Components (i+ii+iii+iv)												
(i) Currency with the Public	7,68,033	8,71,897	7,571	0.9	58,166	8.7	1,03,864	13.5	1,04,629	16.9	1,48,281	20.5
(ii) Demand Deposits with Banks	7,22,739	7,05,245	45,590	6.9	-7,717	-1.3	-17,493	-2.4	86,636	17.5	1,24,275	21.4
(iii) Time Deposits with Banks	41,05,151	44,95,206	-4,310	-0.1	3,86,122	10.9	3,90,055	9.5	6,50,616	19.9	5,73,980	14.6
(iv) "Other" Deposits with Reserve Bank	3,839	3,465	-743	-17.7	-788	-14.2	-374	-9.7	-157	-3.2	-1,317	-27.5
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	16,67,096	18,08,050	-16,608	-0.9	2,23,774	17.5	1,40,954	8.5	4,51,770	43.1	3,06,944	20.4
(a) Reserve Bank	2,11,586	2,59,513	-3,728		10,749		47,928		1,33,834		1,87,185	
(b) Other Banks	14,55,511	15,48,537	-12,880	-0.8	2,13,025	17.5	93,026	6.4	3,17,936	28.6	1,19,759	8.4
(ii) Bank Credit to Commercial Sector (a+b)	34,92,781	38,15,280	26,663	0.7	1,22,767	4.1	3,22,499	9.2	2,89,850	10.2	6,77,620	21.6
(a) Reserve Bank	1,328	1,572	—	—	-8,424	—	244	—	3,882	—	-3,824	—
(b) Other Banks	34,91,453	38,13,708	26,663	0.7	1,31,191	4.4	3,22,255	9.2	2,85,968	10.0	6,81,444	21.8
(iii) Net Foreign Exchange Assets of Banking Sector*	12,81,469	13,57,782	15,967	1.2	-343	—	76,313	6.0	1,06,150	8.5	5,941	0.4
(iv) Government's Currency Liabilities to the Public	11,270	11,761	—	—	677	6.7	492	4.4	944	9.6	1,030	9.6
(v) Banking Sector's Net Non-Monetary Liabilities of which:	8,52,854	9,17,060	-22,087	-2.4	-88,907	-10.3	64,206	7.5	6,990	0.9	1,46,315	19.0
Net Non-Monetary Liabilities of RBI	3,01,615	3,61,957	13,831	4.0	587	0.2	60,342	20.0	63,646	19.6	-26,560	-6.8

* 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. 3 #	Amount	%	2009-2010		2010-2011		2009		2010	
	2	3	4	5	6	7	8	9	10	11	12	13
Reserve Money	11,55,686	12,28,573	-7,454	-0.6	17,246	1.7	72,887	6.3	1,33,650	15.3	2,23,330	22.2
Components (i+ii+iii)												
(i) Currency in Circulation	7,99,549	9,02,815	1,766	0.2	67,196	9.7	1,03,266	12.9	1,10,359	17.0	1,44,466	19.1
(ii) Bankers' Deposits with RBI	3,52,299	3,21,570	-8,404	-2.5	-48,073	-16.5	-30,729	-8.7	24,400	11.2	78,368	32.2
(iii) "Other" Deposits with RBI	3,839	4,188	-816	-16.3	-1,877	-33.7	349	9.1	-1,108	-23.1	496	13.4
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which : to Centre	2,11,586	2,56,018	-8,474		10,542		44,432		1,15,995		1,83,896	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	2,497	5,082	-1,196		-19,183		2,585		-2,415		88	
(iii) Net Foreign Exchange Assets of RBI*	1,169	3,457	-1,196		-10,357		2,288		-6,029		3,457	
(iv) Government's Currency Liabilities to the Public	12,31,949	13,07,914	-3,000	-0.2	19,253	1.5	75,966	6.2	81,819	6.7	8,545	0.7
(v) Net Non-Monetary Liabilities of RBI	11,270	11,761	—	—	773	7.7	492	4.4	1,040	10.6	933	8.6
	3,01,615	3,52,203	-5,215	-1.5	-5,860	-1.5	50,588	16.8	62,790	19.7	-29,867	-7.8

* Includes investments in foreign currency denominated bonds issued by IIFC(UK) since March 20, 2009.

9. Repo/Reverse Repo Auctions under Liquidity Adjustment Facility

(₹ crore)

LAF Date	Repo period (Day(s))	REPO (INJECTION)					REVERSE REPO (ABSORPTION)					Net Injection(+)/Absorption(-) of Liquidity (6-11)	Outstanding Amount @
		Bids Received		Bids Accepted		Cut-Off Rate(%)	Bids Received		Bids Accepted		Cut-Off Rate(%)		
		Number	Amount	Number	Amount		Number	Amount	Number	Amount			
1	2	3	4	5	6	7	8	9	10	11	12	13	14
Nov. 29, 2010	1	33	55,435	33	55,435	6.25	2	1,750	2	1,750	5.25	53,685	
Nov. 29, 2010 \$	1	29	27,335	29	27,335	6.25	3	1,825	3	1,825	5.25	25,510	-79,195
Nov. 30, 2010	1	30	58,155	30	58,155	6.25	2	1,850	2	1,850	5.25	56,305	
Nov. 30, 2010 \$	1	27	29,690	27	29,690	6.25	3	515	3	515	5.25	29,175	-85,480
Dec. 1, 2010	1	25	48,590	25	48,590	6.25	2	1,900	2	1,900	5.25	46,690	
Dec. 1, 2010 \$	1	29	27,865	29	27,865	6.25	2	1,000	2	1,000	5.25	26,865	-73,555
Dec. 2, 2010	1	27	35,035	27	35,035	6.25	2	1,925	2	1,925	5.25	33,110	
Dec. 2, 2010 \$	1	26	16,775	26	16,775	6.25	2	560	2	560	5.25	16,215	-49,325
Dec. 3, 2010	3	32	50,170	32	50,170	6.25	2	1,750	2	1,750	5.25	48,420	
Dec. 3, 2010 \$	3	38	28,000	38	28,000	6.25	8	3,585	8	3,585	5.25	24,415	-72,835

@ 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						
				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													
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. 1	Dec. 3	4,000	68	8,241	500	42	4,000	500	—	4,500	98.31	6,9366	56,359
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
Nov. 24	Nov. 26	2,000	61	4,350	—	36	2,000	—	—	2,000	96.54	7,2308	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. 1	Dec. 3	1,000	45	5,080	—	8	1,000	—	—	1,000	93.26	7,2700	42,610

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

2. Effective from auction dated June 2, 1999 non-competitive bids have been allowed in the case of 364-day TBs.

3. The presentation of implicit yield at cut-off price has been changed from actual/364 day count convention to actual/365 day count convention from auction dated October 27, 2004.

11. Cash Balances of Scheduled Commercial Banks (excluding Regional Rural Banks) with Reserve Bank of India

(₹ crore)

1	Date														
	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
	Nov. 20	Nov. 21	Nov. 22	Nov. 23	Nov. 24	Nov. 25	Nov. 26	Nov. 27	Nov. 28	Nov. 29	Nov. 30	Dec. 1	Dec. 2	Dec. 3	
Average daily cash reserve requirement for the fortnight ending December 3, 2010	3,06,263	3,06,263	3,06,263	3,06,263	3,06,263	3,06,263	3,06,263	3,06,263	3,06,263	3,06,263	3,06,263	3,06,263	3,06,263	3,06,263	
Cash Balance with RBI	3,05,136	3,05,136	3,27,964	3,47,614	3,38,246	3,11,875	3,11,034	3,12,642	3,12,642	2,91,019	3,00,498	2,96,847	2,77,056	3,03,365	

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
Oct. 22, 2010	3,43,353	16,416	6.41 — 8.30
Nov. 5, 2010	3,32,126	17,996	6.41 — 8.80

@ 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
Oct. 31, 2010	1,49,620	28,755	7.00 — 18.00
Nov. 15, 2010	1,23,108	8,136	6.30 — 13.00

@ 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			
		Nov. 21	Sep. 25 *	Nov. 20 #	Week	Month	End March	Year
1	2	3	4	5	6	7	8	9
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	162.7	182.6	183.4	0.7	1.7	10.1	12.7
(i) Fruits and Vegetables	3.84	161.1	173.2	173.0	-0.6	3.8	25.1	7.4
Fuel and Power	14.91	135.1	147.7	148.6	0.1	0.2	6.1	10.0
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. 3	Nov. 29	Nov. 30	Dec. 1	Dec. 2	Dec. 3
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	17185.68	19405.10	19521.25	19850.00	19992.70	19966.93
S & P CNX NIFTY (3.11.1995=1000)	5131.70	5830.00	5862.70	5960.90	6011.70	5992.80

16. Average Daily Turnover in Call Money Market*

(₹ crore)

	Week Ended						
	Oct. 22, 2010	Oct. 29, 2010	Nov. 5, 2010	Nov. 12, 2010	Nov. 19, 2010	Nov. 26, 2010	Dec. 3, 2010
1	2	3	4	5	6	7	8
1. Banks							
(a) Borrowings	8,232	9,533	5,830	11,312	6,915	9,123	4,778
(b) Lendings	9,266	10,484	7,160	12,097	7,661	9,880	5,504
2. Primary Dealers							
(a) Borrowings	1,034	951	1,337	785	746	757	726
(b) Lendings	—	—	7	—	—	—	—
3. Total							
(a) Borrowings	9,266	10,484	7,167	12,097	7,661	9,880	5,504
(b) Lendings	9,266	10,484	7,167	12,097	7,661	9,880	5,504

Notes: 1. Data are the average of daily call money turnover for the week (Saturday to Friday).

* Data cover 90-95 per cent of total transactions reported by participants.

2. Since August 6, 2005 eligible participants are Banks and Primary Dealers.

17. Turnover in Government Securities Market (Face Value)@

(₹ crore)

Items	Week Ended					
	Oct. 29, 2010	Nov. 5, 2010	Nov. 12, 2010	Nov. 19, 2010	Nov. 26, 2010	Dec. 3, 2010
1	2	3	4	5	6	7
I. Outright Transactions						
(a) Govt. of India Dated Securities	1,00,958	98,472	71,119	57,658	51,500	56,257
(b) State Government Securities	2,087	945	2,018	1,248	1,465	769
(c) 91 - Day Treasury Bills	5,071	6,668	4,154	5,634	2,602	3,429
(d) 182 - Day Treasury Bills	1,748	50	1,956	664	2,731	430
(e) 364 - Day Treasury Bills	2,034	2,908	1,369	363	1,873	2,691
II. RBI*	30	74	8,362	122	169	49

@ 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												
Nov. 15, 2010	2,685	2,871	1,384	86	1,069	852	7,534	9,085	1,339	3,173	1,591	187
Nov. 16, 2010	2,556	1,498	987	62	683	504	6,027	7,693	1,131	4,067	1,270	208
Nov. 17, 2010 +												
Nov. 18, 2010	2,766	2,065	1,164	137	1,111	842	7,589	8,462	879	4,202	1,747	296
Nov. 19, 2010	2,226	1,854	806	84	735	610	6,741	6,039	580	3,302	1,623	127
Sales												
Nov. 15, 2010	2,670	2,689	1,060	75	1,103	914	7,494	9,082	1,973	3,134	1,602	187
Nov. 16, 2010	2,704	1,704	743	64	704	520	5,851	7,204	1,246	4,051	1,509	217
Nov. 17, 2010 +												
Nov. 18, 2010	3,201	1,920	795	129	1,196	801	7,690	8,330	954	4,216	1,932	396
Nov. 19, 2010	2,599	1,607	495	122	759	583	6,573	6,227	625	3,257	1,849	129

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					
	Oct. 29, 2010	Nov. 5, 2010	Nov. 12, 2010	Nov. 19, 2010	Nov. 26, 2010	Dec. 3, 2010
2	3	4	5	6	7	
Amount	467.03	847.66	794.86	338.81	310.75	420.77

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	December 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	—	16,905	6,508	16,285	39,697	-5,657	-17,881
State Governments	85,416	12,359	1,300	351	99,426	13,983	5,400
Others	2,362	27,095	12,992	25,974	68,423	7,793	-10,218

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. 3, 2010)	2009-2010 (Upto Dec. 4, 2009)	2009-2010	2010-2011 (Upto Dec. 3, 2010)	2009-2010 (Upto Dec. 4, 2009)	2009-2010
2	3	4	5	6	7	
1. Total	3,61,000	3,82,000 @	4,51,000 \$	2,75,813	3,48,911 @	3,98,411 \$
2. RBI's OMO* Sales	5,543	7,072	9,931			
Purchases	13,887	82,208	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 Nov. 26, 2010			For the Week Ended Dec. 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	—	—	—	—	—	—
2011-12	25	7.3200	7.3293	43	7.2221	7.4614
2012-13	115	7.0998	7.4018	200	7.2420	7.3185
2013-14	126	7.3241	7.5000	5	7.4037	7.4037
2014-15	5	7.7073	7.7073	45	7.6188	7.6188
2015-16	2,841	7.8315	7.8694	1,845	7.8462	7.9800
2016-19	6,564	7.8069	8.3986	11,212	6.3463	8.4588
2019-20	51	8.0348	8.0348	—	—	—
Beyond 2020	16,023	7.9822	8.5416	14,779	7.9559	8.4588
2. State Government Securities	732	7.1168	8.5165	385	8.3679	8.4200
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	40	6.2001	6.9924	—	—	—
(b) 15 - 91 Days	1,477	5.9997	6.8536	2,325	6.3500	6.9998
(c) 92 - 182 Days	1,571	6.7000	7.2000	215	7.1200	7.2100
(d) 183 - 364 Days	515	6.9499	7.2300	735	7.1500	7.2500
II. RBI* : Sales	84			24		
: Purchases	85			25 +		
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	48,802	3.50 (1)	7.45 (90)	80,817	3.00 (1)	7.45 (89)
2. State Govt. Securities	222	6.25 (1)	6.40 (3)	148	6.25 (1)	6.25 (1)
3. 91 Day Treasury Bills	3,292	6.25 (1)	6.75 (3)	5,794	5.80 (1)	6.40 (3)
4. 182 Day Treasury Bills	518	6.20 (1)	6.60 (3)	2,080	5.35 (1)	6.40 (3)
5. 364 Day Treasury Bills	2,729	6.25 (1)	7.00 (3)	4,541	5.30 (1)	7.45 (3)
IV. RBI : Repo ✕ ^	6,33,740	—	6.25	3,77,050	—	6.25
: Reverse Repo !	11,545	—	5.25	16,660	—	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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