



# RESERVE BANK OF INDIA BULLETIN

## WEEKLY STATISTICAL SUPPLEMENT

December 17, 2010

Vol. 25

No. 51

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

(₹ crore)

Item	2009			2010			Variation	
	Dec. 11	Dec. 3	Dec. 10#	Week	Year	Week	Year	
1	2	3	4	5	6	5	6	
<b>Notes Issued</b>	<b>7,55,297</b>	<b>8,91,068</b>	<b>8,99,831</b>	<b>8,763</b>	<b>1,44,534</b>			
Notes in Circulation	7,55,277	8,91,054	8,99,818	8,765	1,44,541			
Notes held in Banking Department	19	14	13	-2	-7			
<b>Deposits</b>								
Central Government	101	18,605	38,786	20,181	38,685			
Market Stabilisation Scheme	18,773	—	—	—	-18,773			
State Governments	41	41	41	—	—			
Scheduled Commercial Banks	2,20,188	3,03,307	3,19,058	15,751	98,870			
Scheduled State Co-operative Banks	3,296	3,510	3,849	339	553			
Other Banks	10,801	14,753	15,003	250	4,201			
Others	11,842	12,983	12,647	-336	806			
Other Liabilities	3,93,616	3,47,849	3,48,729	880	-44,887			
<b>TOTAL LIABILITIES/ASSETS</b>	<b>14,13,954</b>	<b>15,92,117</b>	<b>16,37,945</b>	<b>45,828</b>	<b>2,23,991</b>			
Foreign Currency Assets <sup>(1)</sup>	12,14,712	12,06,075	12,05,125	-949	-9,586			
Gold Coin and Bullion <sup>(2)</sup>	84,508	1,01,857	1,01,857	—	17,349			
Rupee Securities (Including Treasury Bills)	90,509	2,74,581	3,20,963	46,383	2,30,455			
<b>Loans and Advances</b>								
Central Government	—	—	—	—	—			
State Governments	—	—	—	—	—			
NABARD	—	—	—	—	—			
Scheduled Commercial Banks	—	3,387	3,731	344	3,731			
Scheduled State Co-operative Banks	20	30	30	—	10			
Industrial Development Bank of India	—	—	—	—	—			
Export-Import Bank of India	—	—	—	—	—			
Others	3,133	366	366	—	-2,767			
<b>Bills Purchased and Discounted</b>								
Commercial	—	—	—	—	—			
Treasury	—	—	—	—	—			
Investments <sup>(3)</sup>	2,750	1,320	1,320	—	-1,430			
Other Assets	18,323	4,502	4,553	50	-13,770			

(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. 10, 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>13,37,697</b>	<b>295,419</b>	<b>-825</b>	<b>-971</b>	<b>78,032</b>	<b>16,362</b>	<b>14,462</b>	<b>11,949</b>	<b>8,496</b>	<b>9,677</b>
(a) Foreign Currency Assets +	12,03,995	266,253	-952	-979 *	54,345	11,568	-3,070	7,670	-9,554	5,387
(b) Gold \$	1,01,857	22,124	—	—	20,669	4,138	16,470	3,832	17,349	3,942
(c) SDRs @	22,936	5,072	92	6	340	66	-1,192	-97	-1,475	-175
(d) Reserve Position in the IMF**	8,909	1,970	35	2	2,678	590	2,254	544	2,176	523

+ Excludes ₹ 1,131 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. 3 # 2010	Variation over				
		Fortnight	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	66,538	2,565	2,726	1,607	6,370	14,957
Borrowings from Banks <sup>(1)</sup>	22,586	1,039	-12,029	-9,772	-8,272	5,128
Other Demand and Time Liabilities <sup>(2)</sup>	7,018	-190	-16,140	1,040	-33,670	1,385
<b>Liabilities to Others</b>						
<b>Aggregate Deposits</b>	<b>48,37,906</b>	<b>-11,700</b>	<b>3,73,819</b>	<b>3,45,080</b>	<b>6,55,347</b>	<b>6,29,977</b>
		<b>(-0.2)</b>	<b>(9.7)</b>	<b>(7.7)</b>	<b>(18.4)</b>	<b>(15.0)</b>
Demand	6,01,058	-35,284	5,029	-44,552	88,110	72,944
Time	42,36,848	23,585	3,68,790	3,89,632	5,67,237	5,57,033
Borrowings <sup>(3)</sup>	1,19,524	8,318	-10,274	15,246	-4,496	15,862
Other Demand and Time Liabilities	3,36,507	3,169	17,412	7,086	15,391	11,574
<b>Borrowings from Reserve Bank</b>	<b>3,387</b>	<b>-1,060</b>	<b>-11,728</b>	<b>3,345</b>	<b>-4,518</b>	<b>3,387</b>
<b>Cash in Hand and Balances with Reserve Bank</b>	<b>3,34,088</b>	<b>1,387</b>	<b>-6,047</b>	<b>27,120</b>	<b>25,063</b>	<b>81,659</b>
Cash in Hand	30,781	-1,288	3,460	5,203	2,559	7,041
Balances with Reserve Bank	3,03,307	2,676	-9,506	21,917	22,504	74,618
<b>Assets with the Banking System</b>						
Balance with Other Banks <sup>(4)</sup>	48,737	2,164	-8,953	-13,684	5,529	4,781
Money at Call and Short Notice	10,657	-604	-5,985	-7,011	-3,653	1,604
Advances to Banks	4,217	97	-632	-5,676	-40	1,945
Other Assets	51,244	-2,985	-27,176	6,781	-34,271	26,699
<b>Investments<sup>(5)</sup></b>	<b>14,82,340</b>	<b>7,740</b>	<b>2,20,033</b>	<b>97,587</b>	<b>2,83,491</b>	<b>95,896</b>
		<b>(0.5)</b>	<b>(18.9)</b>	<b>(7.0)</b>	<b>(25.7)</b>	<b>(6.9)</b>
Government Securities	14,77,274	7,626	2,23,405	98,880	2,87,604	98,083
Other Approved Securities	5,065	114	-3,372	-1,292	-4,114	-2,187
<b>Bank Credit</b>	<b>35,94,559</b>	<b>36,499</b>	<b>1,46,968</b>	<b>3,49,771</b>	<b>2,80,297</b>	<b>6,72,041</b>
		<b>(1.0)</b>	<b>(5.3)</b>	<b>(10.8)</b>	<b>(10.6)</b>	<b>(23.0)</b>
Food Credit	61,488	3,480	-1,647	12,998	-6,676	16,924
Non-Food credit	35,33,072	33,019	1,48,615	3,36,773	2,86,972	6,55,118
Loans, Cash-credit and Overdrafts	34,65,351	32,674	1,46,774	3,43,193	2,76,681	6,42,901
Inland Bills- Purchased	11,199	540	-1,257	-814	-2,610	742
Discounted <sup>(6)</sup>	68,360	1,620	5,370	6,142	10,301	19,832
Foreign Bills- Purchased	17,759	1,444	-2,329	1,626	-1,647	1,565
Discounted	31,891	221	-1,590	-375	-2,429	7,002
<b>Cash-Deposit Ratio</b>	<b>6.91</b>					
<b>Investment-Deposit Ratio</b>	<b>30.64</b>					
<b>Credit-Deposit Ratio</b>	<b>74.30</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				
	Dec. 4	Oct. 29	Nov. 5	Nov. 12	Nov. 19	Nov. 26	Dec. 3
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	7.50-8.50	7.50-8.50	7.50-8.50	7.50-8.50	7.50-8.50	7.60-8.50
Deposit Rate <sup>(4)</sup>	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) <sup>(5)</sup>							
- Borrowings	1.50/3.35	2.75/12.00	3.25/8.00	3.25/7.50	3.30/7.15	3.30/7.05	2.00/6.90
- Lendings	1.50/3.35	2.75/12.00	3.25/8.00	3.25/7.50	3.30/7.15	3.30/7.05	2.00/6.90

(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. 3	Mar. 27	Dec. 4		
1	2	3	4	5	6	7
<b>1. Bank Credit</b>	<b>32,44,788</b>	<b>35,94,559</b>	<b>3,49,771</b> <b>(10.8)</b>	<b>27,75,549</b>	<b>29,22,518</b>	<b>1,46,968</b> <b>(5.3)</b>
A. Food Credit	48,489	61,488	12,998	46,211	44,564	-1,647
B. Non-Food Credit	31,96,299	35,33,072	3,36,773 <b>(10.5)</b>	27,29,338	28,77,954	1,48,615 <b>(5.4)</b>
<b>2. Investments</b>	<b>1,15,906</b>	<b>1,46,408</b>	<b>30,502</b>	<b>1,04,773</b>	<b>96,374</b>	<b>-8,399</b>
A. Commercial Paper	24,791	35,394	10,603	19,688	11,106	-8,582
B. Shares Issued by (a+b)	30,101	35,434	5,332	27,810	27,021	-790
(a) Public Sector Undertakings	4,623	8,089	3,466	2,767	2,719	-48
(b) Private Corporate Sector	25,478	27,345	1,867	25,043	24,301	-742
C. Bonds/Debentures Issued by (a+b)	61,014	75,581	14,567	57,275	58,247	972
(a) Public Sector Undertakings	21,016	21,737	721	24,182	21,917	-2,265
(b) Private Corporate Sector	39,998	53,844	13,846	33,093	36,330	3,237
<b>3. Total (1B + 2)</b>	<b>33,12,205</b>	<b>36,79,480</b>	<b>3,67,275</b> <b>(11.1)</b>	<b>28,34,112</b>	<b>29,74,328</b>	<b>1,40,216</b> <b>(4.9)</b>
<b>Memo Items:</b>						
Investments in						
A. Instruments Issued by Mutual Funds	52,402	39,289	-13,114	36,781	1,69,148	1,32,367
B. Instruments Issued by Public Financial Institutions	31,265	27,027	-4,238	31,046	26,368	-4,678
C. Bonds/Debentures Issued by Others	30,758	31,443	685	31,030	31,040	10

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. 6	Dec. 7	Dec. 8	Dec. 9	Dec. 10	Dec. 6	Dec. 7	Dec. 8	Dec. 9	Dec. 10	
1	2	3	4	5	6	7	8	9	10	11	
<b>RBI's Reference Rate (₹ per Foreign Currency)</b>											
U.S. Dollar	44.8500	44.8400	45.1200	45.1700	45.2200	—	3.57	3.44	3.54	3.32	
Euro	59.9200	59.7200	59.6300	60.0400	59.9900	—	15.81	16.05	14.54	14.57	
<b>FEDAI Indicative Rates (₹ per Foreign Currency)</b>											
U.S. Dollar	{	44.8250	44.8400	45.1200	45.1550	45.2050	—	3.55	3.41	3.60	3.33
	{	44.8350	44.8500	45.1300	45.1650	45.2150	—	3.55	3.41	3.60	3.33
Pound Sterling	{	70.5725	70.5950	70.8350	71.4500	71.3875	—	8.57	7.98	6.16	6.28
	{	70.6025	70.6300	70.8575	71.4775	71.4250	—	8.57	7.99	6.17	6.29
Euro	{	59.8950	59.7175	59.6025	60.0250	59.9775	—	15.78	16.11	14.56	14.58
	{	59.9275	59.7400	59.6250	60.0475	60.0000	—	15.81	16.12	14.58	14.59
100 Yen	{	54.1050	54.2525	53.7150	53.7875	54.0025	—	-4.88	-2.44	-1.49	-1.53
	{	54.1350	54.2900	53.7525	53.8200	54.0200	—	-4.87	-2.47	-1.52	-1.51
<b>Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)</b>											
1-month		7.49	7.49	7.18	7.17	7.43					
3-month		6.60	6.78	6.65	6.82	6.81					
6-month		6.33	6.51	6.38	6.33	6.41					

— 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. 3 #	Amount	%	2009-2010		2010-2011		2009		2010	
					Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
<b>M<sub>3</sub></b>	55,99,762	60,60,968	-14,845	-0.2	4,61,193	9.6	4,61,206	8.2	8,22,899	18.6	8,04,963	15.3
<b>Components (i+ii+iii+iv)</b>												
(i) Currency with the Public	7,68,033	8,67,357	-4,540	-0.5	64,962	9.8	99,324	12.9	1,07,358	17.2	1,36,945	18.7
(ii) Demand Deposits with Banks	7,22,739	6,69,886	-35,360	-5.0	546	0.1	-52,853	-7.3	97,999	19.9	80,652	13.7
(iii) Time Deposits with Banks	41,05,151	45,19,537	24,331	0.5	3,97,563	11.2	4,14,386	10.1	6,18,651	18.7	5,86,870	14.9
(iv) "Other" Deposits with Reserve Bank	3,839	4,188	723	20.9	-1,877	-33.7	349	9.1	-1,108	-23.1	496	13.4
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net Bank Credit to Government (a+b)	16,67,096	18,12,073	4,023	0.2	2,47,626	19.4	1,44,977	8.7	4,21,802	38.2	2,87,114	18.8
(a) Reserve Bank	2,11,586	2,56,018	-3,496		10,542		44,432		1,15,995		1,83,896	
(b) Other Banks	14,55,511	15,56,055	7,519	0.5	2,37,084	19.5	1,00,545	6.9	3,05,807	26.7	1,03,219	7.1
(ii) Bank Credit to Commercial Sector (a+b)	34,92,781	38,51,884	36,603	1.0	1,45,524	4.8	3,59,102	10.3	3,00,242	10.5	6,91,467	21.9
(a) Reserve Bank	1,328	1,626	53	—	-8,826	—	298	—	3,613	—	-3,368	—
(b) Other Banks	34,91,453	38,50,258	36,550	1.0	1,54,350	5.1	3,58,805	10.3	2,96,629	10.4	6,94,835	22.0
(iii) Net Foreign Exchange Assets of Banking Sector*	12,81,469	13,49,788	-7,994	-0.6	-4,132	-0.3	68,319	5.3	1,11,640	9.0	1,735	0.1
(iv) Government's Currency Liabilities to the Public	11,270	11,761	—	—	773	7.7	492	4.4	1,040	10.6	933	8.6
(v) Banking Sector's Net Non-Monetary Liabilities of which: Net Non-Monetary Liabilities of RBI	8,52,854	9,64,537	47,477	5.2	-71,402	-8.3	1,11,683	13.1	11,826	1.5	1,76,287	22.4
	3,01,615	3,52,203	-9,754	-2.7	-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.

## 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. 10 #	Amount	%	2009-2010		2010-2011		2009		2010	
					Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
<b>Reserve Money</b>	11,55,686	12,53,341	24,768	2.0	16,043	1.6	97,655	8.4	1,13,768	12.8	2,49,300	24.8
<b>Components (i+ii+iii)</b>												
(i) Currency in Circulation	7,99,549	9,11,579	8,765	1.0	74,952	10.8	1,12,031	14.0	1,12,457	17.2	1,45,475	19.0
(ii) Bankers' Deposits with RBI	3,52,299	3,37,909	16,339	5.1	-56,990	-19.6	-14,389	-4.1	2,732	1.2	1,03,624	44.2
(iii) "Other" Deposits with RBI	3,839	3,852	-336	-8.0	-1,919	-34.4	13	0.3	-1,421	-28.0	201	5.5
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net RBI Credit to Government of which : to Centre	2,11,586	2,82,396	26,378		10,102		70,811		97,951		2,10,714	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	2,497	5,426	344		-19,724		2,929		-5,533		973	
(iii) Net Foreign Exchange Assets of RBI*	1,169	3,801	344		-10,337		2,632		-8,585		3,781	
(iv) Government's Currency Liabilities to the Public	12,31,949	13,06,965	-949	-0.1	19,086	1.5	75,016	6.1	82,598	6.8	7,763	0.6
(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	3,53,208	1,005	0.3	-5,806	-1.5	51,593	17.1	62,288	19.5	-28,916	-7.6

\* 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. 6, 2010	1	39	64,545	39	64,545	6.25	2	1,550	2	1,550	5.25	62,995	
Dec. 6, 2010 \$	1	40	52,305	40	52,305	6.25	1	100	1	100	5.25	52,205	-1,15,200
Dec. 7, 2010	1	49	72,005	49	72,005	6.25	2	1,100	2	1,100	5.25	70,905	
Dec. 7, 2010 \$	1	37	46,315	37	46,315	6.25	2	540	2	540	5.25	45,775	-1,16,680
Dec. 8, 2010	1	49	87,305	49	87,305	6.25	2	1,400	2	1,400	5.25	85,905	
Dec. 8, 2010 \$	1	28	40,260	28	40,260	6.25	1	400	1	400	5.25	39,860	-1,25,765
Dec. 9, 2010	1	50	83,595	50	83,595	6.25	2	1,300	2	1,300	5.25	82,295	
Dec. 9, 2010 \$	1	30	41,185	30	41,185	6.25	1	500	1	500	5.25	40,685	-1,22,980
Dec. 10, 2010	3	48	83,405	48	83,405	6.25	2	975	2	975	5.25	82,430	
Dec. 10, 2010 \$	3	36	44,065	36	44,065	6.25	2	9,490	2	9,490	5.25	34,575	-1,17,005

@ 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 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
<b>91-Day Treasury Bills</b>													
<b>2010-2011</b>													
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. 8	Dec. 10	4,000	72	7,137	500	57	4,000	500	—	4,500	98.27	7,2274	58,359
<b>182-Day Treasury Bills</b>													
<b>2010-2011</b>													
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. 8	Dec. 10	1,000	45	4,705	—	11	1,000	—	—	1,000	96.50	7,2954	20,800
<b>364-Day Treasury Bills</b>													
<b>2010-2011</b>													
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
	Dec. 4	Dec. 5	Dec. 6	Dec. 7	Dec. 8	Dec. 9	Dec. 10	Dec. 11	Dec. 12	Dec. 13	Dec. 14	Dec. 15	Dec. 16	Dec. 17
Average daily cash reserve requirement for the fortnight ending December 17, 2010	3,08,757	3,08,757	3,08,757	3,08,757	3,08,757	3,08,757	3,08,757	3,08,757	3,08,757	3,08,757	3,08,757	3,08,757	3,08,757	3,08,757
Cash Balance with RBI	3,03,888	3,03,888	3,30,930	3,22,595	3,25,893	3,26,882	3,19,171							

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. 5, 2010	3,32,126	17,996	6.41 — 8.80
Nov. 19, 2010	3,32,982	19,257	6.41 — 8.75

@ 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.	Nov. 27 \$#	Nov.	Week	Month	End March	Year
1	2	3	4	5	6	7	8	9
<b>ALL COMMODITIES @</b>	<b>100.00</b>	<b>132.4</b>	<b>..</b>	<b>142.3</b>	<b>..</b>	<b>0.4</b>	<b>4.8</b>	<b>7.5</b>
Primary Articles	20.12	161.6	184.2	182.6	0.4	0.8	10.1	13.0
(i) Fruits and Vegetables	3.84	161.5	173.2	172.4	0.1	1.1	23.6	6.7
Fuel and Power	14.91	134.7	148.6	148.6	—	0.3	6.1	10.3
Manufactured Products @	64.97	122.8	..	128.4	..	0.3	2.2	4.6
(i) Sugar, Khandsari and Gur	2.09	177.0	..	159.3	..	1.3	-10.4	-10.0
(ii) Edible Oils	3.04	113.7	..	120.3	..	0.4	5.5	5.8
(iii) Cement and Lime	1.39	148.5	..	152.0	..	0.1	0.5	2.4
(iv) Iron and Semis	1.56	116.0	..	125.0	..	-0.4	1.0	7.8

\$ Weekly data.

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. 10	Dec. 6	Dec. 7	Dec. 8	Dec. 9	Dec. 10
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	17189.31	19981.31	19934.64	19696.48	19242.36	19508.89
S & P CNX NIFTY (3.11.1995=1000)	5134.65	5992.25	5976.55	5903.70	5766.50	5857.35

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

(₹ crore)

	Week Ended						
	Oct. 29, 2010	Nov. 5, 2010	Nov. 12, 2010	Nov. 19, 2010	Nov. 26, 2010	Dec. 3, 2010	Dec. 10, 2010
1	2	3	4	5	6	7	8
<b>1. Banks</b>							
(a) Borrowings	9,533	5,830	11,312	6,915	9,123	4,778	6,151
(b) Lendings	10,484	7,160	12,097	7,661	9,880	5,504	7,455
<b>2. Primary Dealers</b>							
(a) Borrowings	951	1,337	785	746	757	726	1,308
(b) Lendings	—	7	—	—	—	—	4
<b>3. Total</b>							
(a) Borrowings	10,484	7,167	12,097	7,661	9,880	5,504	7,459
(b) Lendings	10,484	7,167	12,097	7,661	9,880	5,504	7,459

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. 5, 2010	Nov. 12, 2010	Nov. 19, 2010	Nov. 26, 2010	Dec. 3, 2010	Dec. 10, 2010
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
(a) Govt. of India Dated Securities	98,472	71,119	57,658	51,500	56,257	67,472
(b) State Government Securities	945	2,018	1,248	1,465	769	781
(c) 91 - Day Treasury Bills	6,668	4,154	5,634	2,602	3,429	3,236
(d) 182 - Day Treasury Bills	50	1,956	664	2,731	430	490
(e) 364 - Day Treasury Bills	2,908	1,369	363	1,873	2,691	1,780
<b>II. RBI*</b>	<b>74</b>	<b>8,362</b>	<b>122</b>	<b>169</b>	<b>49</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>												
Nov. 22, 2010	2,573	1,792	3,067	283	611	435	7,619	5,517	375	3,834	1,390	160
Nov. 23, 2010	2,122	2,771	1,251	167	1,162	705	7,530	7,319	1,001	3,758	1,558	291
Nov. 24, 2010	2,057	2,052	1,338	139	1,353	1,537	6,377	7,621	1,295	4,715	1,407	245
Nov. 25, 2010	1,799	1,259	1,262	125	977	1,041	5,342	3,973	713	3,134	1,371	76
Nov. 26, 2010	5,460	2,932	2,301	170	987	922	10,134	7,558	792	4,225	2,603	245
<b>Sales</b>												
Nov. 22, 2010	5,554	1,905	633	283	721	447	7,172	6,598	634	3,836	1,645	155
Nov. 23, 2010	2,754	2,029	1,027	173	1,185	643	7,428	7,828	1,225	3,759	1,581	313
Nov. 24, 2010	2,532	2,106	854	140	1,378	1,485	6,253	7,093	1,221	4,712	1,537	242
Nov. 25, 2010	1,606	2,125	889	120	1,009	1,031	5,335	4,169	644	3,146	1,584	92
Nov. 26, 2010	4,955	3,200	2,068	215	1,055	974	10,200	8,283	804	4,318	2,817	169

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)

1	Week Ended					
	Nov. 5, 2010	Nov. 12, 2010	Nov. 19, 2010	Nov. 26, 2010	Dec. 3, 2010	Dec. 10, 2010
2	3	4	5	6	7	
Amount	847.66	794.86	338.81	310.75	420.77	309.90

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	December 10, 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	—	16,885	6,263	15,576	38,725	-973	-18,853
State Governments	82,857	12,359	1,300	351	96,867	-2,559	2,841
Others	2,485	29,115	13,237	26,683	71,519	3,096	-7,123

## 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. 10, 2010)	2009-2010 (Upto Dec. 11, 2009)	2009-2010	2010-2011 (Upto Dec. 10, 2010)	2009-2010 (Upto Dec. 11, 2009)	2009-2010
2	3	4	5	6	7	
1. Total	3,72,000	3,92,000 @	4,51,000 \$	2,86,813	3,55,911 @	3,98,411 \$
2. RBI's OMO* Sales	5,543	7,082	9,931			
Purchases	13,887	82,318	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 Dec. 3, 2010			For the Week Ended Dec. 10, 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	—	—	—	—	—	—
2011-12	43	7.2221	7.4614	70	7.5484	7.5484
2012-13	200	7.2420	7.3185	487	7.2023	7.3164
2013-14	5	7.4037	7.4037	30	7.4480	7.4480
2014-15	45	7.6188	7.6188	135	7.6053	7.7021
2015-16	1,845	7.8462	7.9800	3,346	7.8281	8.0795
2016-19	11,212	6.3463	8.4588	10,762	7.9485	8.4793
2019-20	—	—	—	466	5.9221	8.1786
Beyond 2020	14,779	7.9559	8.4588	18,440	7.9976	8.5603
2. State Government Securities	385	8.3679	8.4200	390	7.8998	8.4884
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	—	—	—	16	6.5013	6.5013
(b) 15 - 91 Days	2,325	6.3500	6.9998	1,702	6.5305	7.1800
(c) 92 - 182 Days	215	7.1200	7.2100	420	6.9999	7.2200
(d) 183 - 364 Days	735	7.1500	7.2500	615	6.2656	7.3600
<b>II. RBI* : Sales</b>	<b>24</b>			—		
<b>    : Purchases</b>	<b>25</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	80,817	3.00 (1)	7.45 (89)	45,286	5.00 (1)	7.00 (17)
2. State Govt. Securities	148	6.25 (1)	6.25 (1)	130	6.25 (1)	6.25 (1)
3. 91 Day Treasury Bills	5,794	5.80 (1)	6.40 (3)	8,737	6.25 (1)	6.35 (3)
4. 182 Day Treasury Bills	2,080	5.35 (1)	6.40 (3)	2,146	6.25 (1)	6.35 (3)
5. 364 Day Treasury Bills	4,541	5.30 (1)	7.45 (3)	3,720	6.25 (1)	6.40 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>3,77,050</b>	—	<b>6.25</b>	<b>6,14,985</b>	—	<b>6.25</b>
<b>    : Reverse Repo !</b>	<b>16,660</b>	—	<b>5.25</b>	<b>17,355</b>	—	<b>5.25</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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