



# RESERVE BANK OF INDIA BULLETIN

## WEEKLY STATISTICAL SUPPLEMENT

December 31, 2010

Vol. 25

No. 53

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

(₹ crore)

Item	2009			2010			Variation	
	Dec. 25	Dec. 17	Dec. 24#	Week	Year			
1	2	3	4	5	6			
<b>Notes Issued</b>	<b>7,54,603</b>	<b>9,00,965</b>	<b>8,98,189</b>	<b>-2,776</b>	<b>1,43,587</b>			
Notes in Circulation	7,54,587	9,00,948	8,98,172	-2,776	1,43,586			
Notes held in Banking Department	16	17	17	—	1			
<b>Deposits</b>								
Central Government	53,538	1,00,278	1,06,190	5,913	52,652			
Market Stabilisation Scheme	18,773	—	—	—	-18,773			
State Governments	41	304	41	-263	—			
Scheduled Commercial Banks	2,47,196	3,07,732	3,18,753	11,021	71,556			
Scheduled State Co-operative Banks	3,553	3,789	3,740	-49	187			
Other Banks	11,269	14,918	15,146	228	3,877			
Others	11,840	12,068	11,699	-369	-141			
Other Liabilities	3,88,139	3,49,018	3,45,461	-3,556	-42,677			
<b>TOTAL LIABILITIES/ASSETS</b>	<b>14,88,953</b>	<b>16,89,072</b>	<b>16,99,220</b>	<b>10,148</b>	<b>2,10,267</b>			
Foreign Currency Assets <sup>(1)</sup>	12,10,938	12,06,004	12,03,818	-2,186	-7,120			
Gold Coin and Bullion <sup>(2)</sup>	84,508	1,01,857	1,01,857	—	17,349			
Rupee Securities (Including Treasury Bills)	1,73,510	3,70,968	3,83,162	12,194	2,09,652			
<b>Loans and Advances</b>								
Central Government	—	—	—	—	—			
State Governments	85	169	100	-69	15			
NABARD	—	—	—	—	—			
Scheduled Commercial Banks	—	4,221	4,296	75	4,296			
Scheduled State Co-operative Banks	—	30	30	—	30			
Industrial Development Bank of India	—	—	—	—	—			
Export-Import Bank of India	—	—	—	—	—			
Others	3,622	366	368	2	-3,254			
<b>Bills Purchased and Discounted</b>								
Commercial	—	—	—	—	—			
Treasury	—	—	—	—	—			
Investments <sup>(3)</sup>	2,750	1,320	1,320	—	-1,430			
Other Assets	13,540	4,137	4,270	132	-9,270			

(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. 24, 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>13,36,212</b>	<b>295,031</b>	<b>-2,426</b>	<b>429</b>	<b>76,547</b>	<b>15,974</b>	<b>12,977</b>	<b>11,561</b>	<b>11,080</b>	<b>11,532</b>
(a) Foreign Currency Assets +	12,02,687	265,905	-2,183	457*	53,037	11,220	-4,378	7,322	-7,082	7,186
(b) Gold \$	1,01,857	22,124	—	—	20,669	4,138	16,470	3,832	17,349	3,942
(c) SDRs @	22,808	5,043	-175	-20	212	37	-1,320	-126	-1,377	-129
(d) Reserve Position in the IMF**	8,860	1,959	-68	-8	2,629	579	2,205	533	2,190	533

+ 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. 17 # 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	65,629	-909	4,018	698	7,539	12,755
Borrowings from Banks <sup>(1)</sup>	29,348	6,762	-11,837	-3,010	-9,518	11,698
Other Demand and Time Liabilities <sup>(2)</sup>	7,145	128	-16,210	1,168	-23,651	1,583
<b>Liabilities to Others</b>						
<b>Aggregate Deposits</b>	<b>47,99,789</b>	<b>-38,117</b>	<b>3,50,249</b>	<b>3,06,963</b>	<b>6,35,884</b>	<b>6,15,430</b>
		<b>(-0.8)</b>	<b>(9.1)</b>	<b>(6.8)</b>	<b>(17.9)</b>	<b>(14.7)</b>
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 <sup>(3)</sup>	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
<b>Borrowings from Reserve Bank</b>	<b>4,221</b>	<b>834</b>	<b>-11,565</b>	<b>4,179</b>	<b>-11,471</b>	<b>4,058</b>
<b>Cash in Hand and Balances with Reserve Bank</b>	<b>3,37,259</b>	<b>3,171</b>	<b>-2,967</b>	<b>30,291</b>	<b>24,380</b>	<b>81,750</b>
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
<b>Assets with the Banking System</b>						
Balance with Other Banks <sup>(4)</sup>	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
<b>Investments<sup>(5)</sup></b>	<b>14,43,303</b>	<b>-39,037</b>	<b>1,83,129</b>	<b>58,551</b>	<b>2,66,775</b>	<b>93,763</b>
		<b>(-2.6)</b>	<b>(15.7)</b>	<b>(4.2)</b>	<b>(24.6)</b>	<b>(6.9)</b>
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
<b>Bank Credit</b>	<b>36,39,866</b>	<b>45,307</b>	<b>1,66,729</b>	<b>3,95,078</b>	<b>2,98,545</b>	<b>6,97,587</b>
		<b>(1.3)</b>	<b>(6.0)</b>	<b>(12.2)</b>	<b>(11.3)</b>	<b>(23.7)</b>
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 <sup>(6)</sup>	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
<b>Cash-Deposit Ratio</b>	<b>7.03</b>					
<b>Investment-Deposit Ratio</b>	<b>30.07</b>					
<b>Credit-Deposit Ratio</b>	<b>75.83</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. 18	Nov. 12	Nov. 19	Nov. 26	Dec. 3	Dec. 10	Dec. 17
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	7.60-8.50	7.60-8.50	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	7.00-8.75	7.00-8.75
Call Money Rate (Low/High) <sup>(5)</sup>							
- Borrowings	2.10/5.00	3.25/7.50	3.30/7.15	3.30/7.05	2.00/6.90	3.50/7.00	4.00/6.90
- Lendings	2.10/5.00	3.25/7.50	3.30/7.15	3.30/7.05	2.00/6.90	3.50/7.00	4.00/6.90

(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. 17	Mar. 27	Dec. 18		
1	2	3	4	5	6	7
<b>1. Bank Credit</b>	<b>32,44,788</b>	<b>36,39,866</b>	<b>3,95,078</b> (12.2)	<b>27,75,549</b>	<b>29,42,279</b>	<b>1,66,729</b> (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)
<b>2. Investments</b>	<b>1,15,906</b>	<b>1,44,201</b>	<b>28,296</b>	<b>1,04,773</b>	<b>98,978</b>	<b>-5,796</b>
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
<b>3. Total (1B + 2)</b>	<b>33,12,205</b>	<b>37,21,547</b>	<b>4,09,342</b> (12.4)	<b>28,34,112</b>	<b>29,96,219</b>	<b>1,62,108</b> (5.7)
<b>Memo Items:</b>						
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. 20	Dec. 21	Dec. 22	Dec. 23	Dec. 24	Dec. 20	Dec. 21	Dec. 22	Dec. 23	Dec. 24	
1	2	3	4	5	6	7	8	9	10	11	
<b>RBI's Reference Rate (₹ per Foreign Currency)</b>											
U.S. Dollar	45.3800	45.2600	45.1300	45.0200	45.2300	—	3.40	3.70	4.06	3.38	
Euro	59.7700	59.6100	59.3200	59.1200	59.3400	—	12.60	12.74	12.94	13.13	
<b>FEDAI Indicative Rates (₹ per Foreign Currency)</b>											
U.S. Dollar	{	45.3900	45.2450	45.1300	45.0150	45.2100	—	3.44	3.69	4.07	3.44
	{	45.4000	45.2550	45.1400	45.0250	45.2200	—	3.44	3.69	4.06	3.44
Pound Sterling	{	70.4350	70.3525	69.8925	69.4050	69.8850	—	7.42	7.55	7.62	7.00
	{	70.4600	70.3850	69.9300	69.4375	69.9225	—	7.42	7.53	7.61	7.01
Euro	{	59.7775	59.6000	59.3150	59.1000	59.3300	—	12.61	12.75	12.94	13.15
	{	59.7975	59.6225	59.3550	59.1400	59.3700	—	12.63	12.72	12.90	13.10
100 Yen	{	54.0875	54.0625	53.8875	54.1425	54.4500	—	-4.28	-4.91	-5.71	-5.93
	{	54.1325	54.0875	53.9175	54.1675	54.4950	—	-4.28	-4.89	-5.69	-5.98
<b>Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)</b>											
1-month		7.14	7.16	6.78	6.93	6.77					
3-month		6.35	6.45	6.56	6.66	6.54					
6-month		6.13	6.32	6.49	6.44	6.54					

— 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
<b>M<sub>3</sub></b>	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
<b>Components (i+ii+iii+iv)</b>												
(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
<b>Sources (i+ii+iii+iv-v)</b>												
(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. 24 #	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	12,50,476	8,054	0.6	43,115	4.4	94,790	8.2	1,42,633	16.1	2,19,364	21.3
<b>Components (i+ii+iii)</b>												
(i) Currency in Circulation	7,99,549	9,09,934	-2,776	-0.3	74,352	10.8	1,10,385	13.8	1,14,420	17.6	1,44,428	18.9
(ii) Bankers' Deposits with RBI	3,52,299	3,37,639	11,200	3.4	-29,256	-10.0	-14,660	-4.2	29,510	12.7	75,620	28.9
(iii) "Other" Deposits with RBI	3,839	2,904	-369	-11.3	-1,982	-35.6	-935	-24.4	-1,297	-26.6	-684	-19.1
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net RBI Credit to Government of which : to Centre	2,11,586	2,77,242	6,447		39,704		65,656		1,36,427		1,75,957	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	2,497	5,993	77		-19,256		3,496		-10,694		1,072	
(iii) Net Foreign Exchange Assets of RBI*	1,169	4,368	77		-10,357		3,199		-13,535		4,368	
(iv) Government's Currency Liabilities to the Public	12,31,949	13,05,658	-2,186	-0.2	15,313	1.2	73,709	6.0	78,799	6.5	10,229	0.8
(v) Net Non-Monetary Liabilities of RBI	11,270	11,761	—	—	864	8.6	492	4.4	1,077	10.9	842	7.7
	3,01,615	3,50,178	-3,717	-1.1	-6,489	-1.7	48,563	16.1	62,975	19.8	-31,263	-8.2

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

## 9. Repo/Reverse Repo Auctions under Liquidity Adjustment Facility

(₹ crore)

LAF Date	Repo period (Day(s))	REPO (INJECTION)					REVERSE REPO (ABSORPTION)					Net Injection(+)/Absorption(-) of Liquidity (6-11)	Outstanding Amount @
		Bids Received		Bids Accepted		Cut-Off Rate(%)	Bids Received		Bids Accepted		Cut-Off Rate(%)		
		Number	Amount	Number	Amount		Number	Amount	Number	Amount			
1	2	3	4	5	6	7	8	9	10	11	12	13	14
Dec. 20, 2010	1	51	96,275	51	96,275	6.25	—	—	—	—	—	96,275	
Dec. 20, 2010 \$	1	40	64,550	40	64,550	6.25	2	1,615	2	1,615	5.25	62,935	-1,59,210
Dec. 21, 2010	1	54	1,12,680	54	1,12,680	6.25	1	500	1	500	5.25	1,12,180	
Dec. 21, 2010 \$	1	32	46,125	32	46,125	6.25	1	880	1	880	5.25	45,245	-1,57,425
Dec. 22, 2010	1	57	1,25,900	57	1,25,900	6.25	1	500	1	500	5.25	1,25,400	
Dec. 22, 2010 \$	1	36	45,580	36	45,580	6.25	1	495	1	495	5.25	45,085	-1,70,485
Dec. 23, 2010	1	58	1,22,865	58	1,22,865	6.25	1	650	1	650	5.25	1,22,215	
Dec. 23, 2010 \$	1	35	32,555	35	32,555	6.25	1	500	1	500	5.25	32,055	-1,54,270
Dec. 24, 2010	3	59	1,24,965	59	1,24,965	6.25	1	600	1	600	5.25	1,24,365	
Dec. 24, 2010 \$	3	31	24,135	31	24,135	6.25	1	500	1	500	5.25	23,635	-1,48,000

@ 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. 22	Dec. 24	2,000	78	7,507	1,000	24	2,000	1,000	—	3,000	98.25	7,1858	61,359
<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. 22	Dec. 24	1,000	33	2,885	—	9	1,000	—	—	1,000	96.48	7,3384	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. 15	Dec. 16	1,000	52	4,772	—	12	1,000	—	—	1,000	93.20	7,3393	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							

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. 12	Oct. 16 *	Dec. 11 #	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	162.9	183.0	187.9	1.8	3.1	12.8	15.3
(i) Fruits and Vegetables	3.84	159.7	174.0	187.9	6.0	7.9	35.9	17.7
Fuel and Power	14.91	135.0	148.3	149.5	0.1	0.7	6.7	10.7
Manufactured Products @	64.97	..	..	..	..	..	..	..
(i) Sugar, Khandsari and Gur	2.09	..	..	..	..	..	..	..
(ii) Edible Oils	3.04	..	..	..	..	..	..	..
(iii) Cement and Lime	1.39	..	..	..	..	..	..	..
(iv) Iron and Semis	1.56	..	..	..	..	..	..	..

\* Latest available final figures.

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

@ Data are released on a monthly frequency.

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

	2009	2010				
	Dec. 24	Dec. 20	Dec. 21	Dec. 22	Dec. 23	Dec. 24
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	17360.61	19888.88	20060.32	20015.80	19982.88	20073.66
S & P CNX NIFTY (3.11.1995=1000)	5178.40	5947.05	6000.65	5984.40	5980.00	6011.60

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

(₹ crore)

	Week Ended						
	Nov. 12, 2010	Nov. 19, 2010	Nov. 26, 2010	Dec. 3, 2010	Dec. 10, 2010	Dec. 17, 2010	Dec. 24, 2010
1	2	3	4	5	6	7	8
<b>1. Banks</b>							
(a) Borrowings	11,312	6,915	9,123	4,778	6,151	8,197	9,080
(b) Lendings	12,097	7,661	9,880	5,504	7,455	9,232	9,753
<b>2. Primary Dealers</b>							
(a) Borrowings	785	746	757	726	1,308	1,035	673
(b) Lendings	—	—	—	—	4	—	—
<b>3. Total</b>							
(a) Borrowings	12,097	7,661	9,880	5,504	7,459	9,232	9,753
(b) Lendings	12,097	7,661	9,880	5,504	7,459	9,232	9,753

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. 19, 2010	Nov. 26, 2010	Dec. 3, 2010	Dec. 10, 2010	Dec. 17, 2010	Dec. 24, 2010
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
(a) Govt. of India Dated Securities	57,658	51,500	56,257	67,472	51,697	95,553
(b) State Government Securities	1,248	1,465	769	781	720	1,384
(c) 91 - Day Treasury Bills	5,634	2,602	3,429	3,236	4,187	2,974
(d) 182 - Day Treasury Bills	664	2,731	430	490	615	1,995
(e) 364 - Day Treasury Bills	363	1,873	2,691	1,780	711	1,214
<b>II. RBI*</b>	<b>122</b>	<b>169</b>	<b>49</b>	<b>—</b>	<b>21,826</b>	<b>8,258</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>												
Dec. 6, 2010	2,264	1,618	1,529	109	901	734	6,177	6,682	774	3,608	1,410	168
Dec. 7, 2010	2,127	1,288	624	120	814	631	5,786	6,014	1,067	2,931	1,231	173
Dec. 8, 2010	2,526	1,301	751	180	757	649	6,140	6,530	511	3,512	1,081	142
Dec. 9, 2010	2,494	1,305	849	71	706	576	6,364	6,625	787	3,048	866	180
Dec. 10, 2010	2,536	1,850	1,212	84	473	462	6,595	7,410	962	2,487	1,009	111
<b>Sales</b>												
Dec. 6, 2010	2,027	3,000	885	105	971	738	5,982	6,647	920	3,584	1,770	147
Dec. 7, 2010	1,950	1,606	908	133	776	643	5,420	5,983	665	2,931	1,416	123
Dec. 8, 2010	1,923	1,373	852	135	771	644	6,265	6,163	862	3,521	1,241	143
Dec. 9, 2010	2,223	1,568	601	69	708	616	6,599	5,970	750	3,011	1,042	205
Dec. 10, 2010	3,509	1,315	734	90	473	463	6,632	7,514	895	2,479	1,141	100

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. 19, 2010	Nov. 26, 2010	Dec. 3, 2010	Dec. 10, 2010	Dec. 17, 2010	Dec. 24, 2010
2	3	4	5	6	7	
Amount	338.81	310.75	420.77	309.90	482.02	423.27

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	December 24, 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	—	15,753	6,276	15,268	37,298	-2,340	-20,280
State Governments	83,838	15,359	1,300	351	1,00,848	5,167	6,822
Others	2,388	30,247	13,224	26,991	72,849	2,359	-5,793

## 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. 24, 2010)	2009-2010 (Upto Dec. 25, 2009)	2009-2010	2010-2011 (Upto Dec. 24, 2010)	2009-2010 (Upto Dec. 25, 2009)	2009-2010
2	3	4	5	6	7	
1. Total	3,78,000	4,11,000 @	4,51,000 \$	2,92,342	3,74,911 @	3,98,411 \$
2. RBI's OMO* Sales	5,644	7,082	9,931			
Purchases	43,870	82,568	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. 17, 2010			For the Week Ended Dec. 24, 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	5	7.3258	7.3258	—	—	—
2011-12	563	7.2797	7.9500	591	7.2402	7.5200
2012-13	278	7.3142	7.5068	618	7.3120	7.5039
2013-14	—	—	—	12	7.3671	7.3671
2014-15	—	—	—	100	7.7296	7.7391
2015-16	1,520	7.9443	8.0396	2,831	7.7654	7.9800
2016-19	8,357	7.8300	8.4884	8,510	7.7980	8.4619
2019-20	386	5.9160	8.1722	596	8.1062	8.3829
Beyond 2020	14,739	8.0651	8.5429	34,519	8.0651	8.4993
2. State Government Securities	360	7.7861	8.4917	692	7.5357	8.3993
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	30	7.0000	7.0000	314	6.2000	7.5004
(b) 15 - 91 Days	2,106	6.9564	7.1443	1,421	6.8804	7.1858
(c) 92 - 182 Days	292	7.0498	7.2955	958	7.0793	7.3384
(d) 183 - 364 Days	327	7.2816	7.3393	399	7.3000	7.3499
<b>II. RBI* : Sales</b>	<b>—</b>			<b>100</b>		
: Purchases	<b>21,826</b>			<b>8,158 +</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	43,951	4.50 (1)	7.00 (15)	51,491	6.20 (1)	7.35 (14)
2. State Govt. Securities	118	6.25 (1)	6.25 (1)	110	6.25 (1)	6.30 (1)
3. 91 Day Treasury Bills	7,282	6.20 (1)	6.40 (4)	12,281	6.25 (1)	6.40 (3)
4. 182 Day Treasury Bills	2,165	6.10 (1)	6.45 (4)	2,179	6.35 (1)	6.40 (3)
5. 364 Day Treasury Bills	2,199	6.10 (1)	6.40 (4)	2,490	6.30 (1)	6.45 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>4,55,780</b>	<b>—</b>	<b>6.25</b>	<b>7,95,630</b>	<b>—</b>	<b>6.25</b>
: Reverse Repo †	<b>6,565</b>	<b>—</b>	<b>5.25</b>	<b>6,240</b>	<b>—</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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