

TABLE 11.6 : BANK GROUP-WISE AND INSTRUMENT-WISE DERIVATIVES OF SCHEDULED COMMERCIAL BANKS IN INDIA AS AT END MARCH 2012 AND 2013

(Amount in ₹ Billion)

Bank Group	SBI and its Associates		Nationalised Banks		Old Private Sector Banks	
	2012	2013	2012	2013	2012	2013
	(1)	(2)	(3)	(4)	(5)	(6)
1. Foreign exchange contracts (outstanding)	4,565.35	5,098.53	9,405.56	12,072.27	1,559.46	1,618.02
1.1 Forward forex contracts	4,482.39	5,050.81	9,370.93	12,061.44	1,524.22	1,560.7
1.2 Currency options purchased	82.96	47.72	34.62	10.83	35.23	57.32
2. Futures & Swaps	202.74	215.73	211.16	164.8	67.44	48.93
2.1 Currency futures	0.12	1.4	96.34	0.62	-	0.16
2.2 Cross currency interest rate swaps	202.62	214.33	114.82	164.18	67.44	48.77
3. Interest rate related contracts	614.56	669.39	515.85	605.36	219.17	210.71
3.1 Forward rate agreements	2.49	4.61	-	-	-	-
3.2 Interest rate options	-	-	-	-	-	-
3.3 Interest rate futures	-	-	-	-	-	-
3.4 Single currency interest rate swaps	612.06	664.79	515.85	605.36	217.64	210.71
3.5 Basis swaps	-	-	-	-	1.53	-
Total -Contracts/Derivatives	5,382.65	5,983.65	10,132.56	12,842.43	1,846.07	1,877.66

Bank Group	New Private Sector Banks		Foreign Banks		All Scheduled Commercial Banks	
	2012	2013	2012	2013	2012	2013
	(1)	(2)	(3)	(4)	(5)	(6)
1. Foreign exchange contracts (outstanding)	13,441.08	12,180.88	40,994.04	33,204.04	69,965.49	64,173.74
1.1 Forward forex contracts	12,978.22	11,854.37	38,307.11	31,793.07	66,662.88	62,320.38
1.2 Currency options purchased	462.86	326.51	2,686.94	1,410.97	3,302.61	1,853.35
2. Futures & Swaps	560.44	670.16	3,244.36	3,238.08	4,286.14	4,337.69
2.1 Currency futures	0.17	6.84	62.46	26.59	159.09	35.62
2.2 Cross currency interest rate swaps	560.26	663.32	3,181.9	3,211.48	4,127.05	4,302.07
3. Interest rate related contracts	6,378.3	6,426.79	45,225.67	36,225.78	52,953.54	44,138.04
3.1 Forward rate agreements	8.73	1.13	21.92	49.48	33.14	55.22
3.2 Interest rate options	42.99	20.76	311.42	218.55	354.41	239.31
3.3 Interest rate futures	-	-	-	-	-	-
3.4 Single currency interest rate swaps	6,317.76	6,393.18	44,839.22	35,891.54	52,502.53	43,765.58
3.5 Basis swaps	8.82	11.72	53.11	66.21	63.46	77.92
Total -Contracts/Derivatives	20,379.81	19,277.83	89,464.08	72,667.89	127,205.16	112,649.46

Source: Department of Banking Supervision, RBI.