



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

January 6, 2012

Vol. 27

No. 1

1. Reserve Bank of India – Liabilities and Assets

(₹ Billion)

Item	2010		2011		Variation	
	Dec. 31	Dec. 23	Dec. 30 #	Week	Year	
	1	2	3	4	5	
Notes Issued	8,946.15	10,129.37	10,067.67	-61.70	1,121.52	
Notes in Circulation	8,945.99	10,129.21	10,067.58	-61.63	1,121.59	
Notes held in Banking Department	0.16	0.16	0.09	-0.06	-0.07	
Deposits						
Central Government	945.37	1.00	1.00	—	-944.37	
Market Stabilisation Scheme	—	—	—	—	—	
State Governments	0.41	0.42	0.42	—	0.01	
Scheduled Commercial Banks	3,128.68	4,078.66	3,506.10	-572.56	377.41	
Scheduled State Co-operative Banks	36.75	38.07	39.81	1.74	3.06	
Other Banks	147.17	172.67	168.12	-4.55	20.96	
Others	123.30	116.37	116.94	0.57	-6.35	
Other Liabilities	3,390.02	6,123.05	6,193.90	70.86	2,803.88	
TOTAL LIABILITIES /ASSETS	16,717.87	20,659.62	20,093.98	-565.64	3,376.12	
Foreign Currency Assets ⁽¹⁾	12,011.97	14,025.44	14,026.70	1.26	2,014.73	
Gold Coin and Bullion ⁽²⁾	1,006.86	1,462.89	1,418.06	-44.83	411.20	
Rupee Securities (including Treasury Bills)	3,583.44	5,023.07	4,388.88	-634.19	805.44	
Loans and Advances						
Central Government	—	—	109.86	109.86	109.86	
State Governments	—	3.80	0.42	-3.38	0.42	
NABARD	—	—	—	—	—	
Scheduled Commercial Banks	49.76	75.19	58.79	-16.40	9.03	
Scheduled State Co-operative Banks	0.60	—	—	—	-0.60	
Industrial Development Bank of India	—	—	—	—	—	
Export-Import Bank of India	—	—	—	—	—	
Others	3.68	7.29	19.97	12.67	16.29	
Bills Purchased and Discounted						
Commercial	—	—	—	—	—	
Treasury	—	—	—	—	—	
Investments ⁽³⁾	13.20	13.20	13.20	—	—	
Other Assests	48.36	48.74	58.11	9.37	9.75	

(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. 30, 2011		Variation over							
			Week		End-March 2011		End-December 2010		Year	
	₹ Bn.	US\$ Mn.	₹ Bn.	US\$ Mn.	₹ Bn.	US\$ Mn.	₹ Bn.	US\$ Mn.	₹ Bn.	US\$ Mn.
	1	2	3	4	5	6	7	8	9	10
Total Reserves	15,804	296,688	-41	-4,175	2,193	-8,130	2,480	-646	2,480	-646
(a) Foreign Currency Assets +	14,006	262,933	1	-2,723	1,757	-11,397	2,005	-4,881	2,005	-4,881
(b) Gold \$	1,418	26,620	-45	-1,421	392	3,648	411	4,150	411	4,150
(c) SDRs @	236	4,429	2	-19	32	-140	8	-649	8	-649
(d) Reserve Position in the IMF**	144	2,706	1	-12	12	-241	56	734	56	734

+ Excludes ₹20.2 billion/US\$ 380 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 ₹314.6 billion (US\$ 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

(₹ Billion)

Item	Outstanding as on Dec. 16, 2011 #	Variation over				
		Fortnight	Financial year so far		Year-on-Year	
			2010-2011	2011-2012	2010	2011
	1	2	3	4	5	6
Liabilities to the Banking System						
Demand and Time Deposits from Banks	722.4	8.6	15.7	-15.0	136.3	57.4
Borrowings from Banks ⁽¹⁾	305.8	74.1	-30.4	8.6	116.7	12.7
Other Demand and Time Liabilities ⁽²⁾	100.3	0.1	11.3	29.0	15.4	29.2
Liabilities to Others						
Aggregate Deposits	56,725.9	-374.7	3,134.0	4,646.2	6,218.7	8,663.7
		(-0.7)	(7.0)	(8.9)	(14.9)	(18.0)
Demand	5,599.4	-125.8	-671.0	-817.7	530.0	-185.8
Time	51,126.6	-248.9	3,805.0	5,463.9	5,688.7	8,849.4
Borrowings ⁽³⁾	1,702.1	8.8	198.7	388.7	102.9	460.6
Other Demand and Time Liabilities	3,600.1	-3.5	58.3	182.1	156.5	247.6
Borrowings from Reserve Bank	38.3	15.5	41.8	-12.0	40.6	-3.9
Cash in Hand and Balances with Reserve Bank	3,868.6	20.8	304.8	373.5	819.4	494.1
Cash in hand	372.0	4.6	41.4	68.6	46.3	74.9
Balances with Reserve Bank	3,496.6	16.2	263.4	305.0	773.1	419.3
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	582.6	6.9	-125.6	21.3	11.3	84.0
Money at Call and Short Notice	214.8	17.1	1.6	48.7	92.3	36.4
Advances to Banks	65.3	3.2	-37.4	-60.4	40.7	3.8
Other Assets	726.0	24.3	49.6	35.3	242.8	231.8
Investments ⁽⁵⁾	16,788.5	-648.6	607.9	1,772.3	960.0	2,333.1
		(-3.7)	(4.4)	(11.8)	(7.1)	(16.1)
Government Securities	16,752.5	-629.9	623.9	1,781.0	984.0	2,344.6
Other Approved Securities	36.0	-18.7	-16.0	-8.7	-23.9	-11.6
Bank Credit	42,669.8	315.6	3,997.8	3,249.0	7,022.9	6,224.1
		(0.7)	(12.3)	(8.2)	(23.9)	(17.1)
Food Credit	829.1	10.6	140.3	186.2	174.8	203.8
Non-food credit	41,840.8	305.0	3,857.5	3,062.8	6,848.1	6,020.3
Loans, Cash credit and Overdrafts	41,100.9	285.9	3,922.6	3,160.8	6,744.6	5,956.7
Inland Bills – Purchased	144.1	-2.8	-1.3	9.7	8.9	25.3
Discounted ⁽⁶⁾	824.2	7.2	46.4	25.5	160.2	155.6
Foreign Bills – Purchased	199.6	8.4	18.2	13.8	24.0	20.0
Discounted	401.0	17.0	11.8	39.2	85.3	66.5
Cash-Deposit Ratio	6.82					
Investment-Deposit Ratio	29.60					
Credit-Deposit Ratio	75.22					

(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 accounts. (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: Includes the impact of mergers since May 3, 2002.

4. Cash Reserve Ratio and Interest Rates

(Per cent per annum)

Item/Week Ended	2010	2011					
	Dec. 24	Nov. 18	Nov. 25	Dec. 2	Dec. 9	Dec. 16	Dec. 23
	1	2	3	4	5	6	7
Cash Reserve Ratio (per cent) ⁽¹⁾	6.00	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
Base Rate ⁽²⁾	7.60/9.00	10.00/10.75	10.00/10.75	10.00/10.75	10.00/10.75	10.00/10.75	10.00/10.75
Deposit Rate ⁽³⁾	7.00/8.75	8.50/9.25	8.50/9.25	8.50/9.25	8.50/9.25	8.50/9.25	8.50/9.25
Call Money Rate (Weighted Average) ⁽⁴⁾	6.94	8.57	8.67	8.54	8.58	8.66	9.52

(1) Cash Reserve Ratio relates to Scheduled Commercial Banks (excluding Regional Rural Banks). (2) Base Rate relates to five major banks since July 1, 2010. Earlier figures relate to Benchmark Prime Lending Rate (BPLR). (3) Deposit Rate relates to major banks for term deposits of more than one year maturity. (4) Data cover 90-95 per cent of total transactions reported by participants. Call Money Rate (Weighted Average) is volume-weighted average of daily call money rates for the week (Saturday to Friday).

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.

(₹ Billion)

Item	2011 - 2012			2010 - 2011		
	Outstanding as on		Variation (2) - (1)	Outstanding as on		Variation (5) - (4)
	2011			2010		
	Mar. 25	Dec. 16	Mar. 26	Dec. 17		
1	2	3	4	5	6	
1. Bank Credit	39,420.8	42,669.8	3,249.0	32,447.9	36,445.7	3,997.8
			(8.2)			(12.3)
A. Food Credit	642.8	829.1	186.2	484.9	625.2	140.3
B. Non-food Credit	38,778.0	41,840.8	3,062.8	31,963.0	35,820.5	3,857.5
			(7.9)			(12.1)
2. Investments	1,476.0	1,737.0	261.0	1,180.7	1,464.4	283.7
A. Commercial Paper	123.1	268.4	145.3	251.9	327.2	75.3
B. Shares Issued by (a + b)	413.2	372.1	-41.0	301.1	355.0	53.9
(a) Public Sector Undertakings	89.6	76.7	-12.9	46.2	82.5	36.3
(b) Private Corporate Sector	323.5	295.4	-28.1	254.8	272.4	17.6
C. Bonds/Debentures Issued by (a + b)	939.8	1,096.4	156.7	627.8	782.3	154.6
(a) Public Sector Undertakings	279.5	330.9	51.4	227.1	237.6	10.5
(b) Private Corporate Sector	660.3	765.6	105.3	400.7	544.7	144.0
3. Total (1B + 2)	40,254.0	43,577.8	3,323.8	33,143.7	37,284.9	4,141.2
			(8.3)			(12.5)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	476.0	493.0	17.0	528.9	241.7	-287.1
B. Instruments Issued by Public Financial Institutions	313.0	360.1	47.1	326.0	291.4	-34.6
C. Bonds/Debentures Issued by Others	456.1	405.3	-50.8	309.0	313.8	4.7

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	2011					Annual appreciation(+) / Depreciation(-) (per cent)					
	Dec. 26	Dec. 27	Dec. 28	Dec. 29	Dec. 30	Dec. 26	Dec. 27	Dec. 28	Dec. 29	Dec. 30	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ Per Foreign Currency)											
US Dollar	52.8205	52.8945	53.2145	53.3585	53.2600	—	-14.64	-15.12	-15.44	-15.70	
Euro	68.9345	69.1508	69.5113	68.9881	68.9005	—	-14.22	-14.04	-14.16	-13.69	
FEDAI Indicative Rates (₹ Per Foreign Currency)											
US Dollar	{	52.8100	52.8900	53.2150	53.3500	53.2500	—	-14.64	-15.15	-15.44	-15.69
	Buying										
	Selling	52.8200	52.9000	53.2250	53.3600	53.2600	—	-14.64	-15.14	-15.43	-15.69
Pound Sterling	{	82.4250	82.6875	83.3075	82.5050	82.0850	—	-15.73	-16.15	-15.86	-15.13
	Buying										
	Selling	82.4625	82.7200	83.3350	82.5375	82.1225	—	-15.72	-16.14	-15.85	-15.13
Euro	{	68.9225	69.1375	69.5150	68.9825	68.9425	—	-14.22	-14.09	-14.16	-13.74
	Buying										
	Selling	68.9625	69.1675	69.5450	69.0100	68.9725	—	-14.20	-14.08	-14.15	-13.76
100 Yen	{	67.6975	67.8850	68.3650	68.6175	68.6400	—	-19.67	-19.89	-20.06	-19.70
	Buying										
	Selling	67.7350	67.9325	68.4225	68.6750	68.6875	—	-19.68	-19.89	-20.08	-19.69
Inter-Bank Forward Premia of US Dollar (per cent per annum)											
1-month		9.09	8.74	9.58	8.43	8.11					
3-month		7.31	7.22	7.37	7.05	6.76					
6-month		6.46	6.49	6.58	6.33	6.23					

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

Notes: 1. The unified exchange rate system came in to 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

(₹ Billion)

Item	Outstanding as on		Variation over									
	2011		Fortnight		Financial Year so far				Year-on-Year			
	Mar. 31 #	Dec. 16 #	Amount %		2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
	M₃	64,994.9	70,510.4	-222.2	-0.3	4,486.0	8.0	5,515.6	8.5	8,059.8	15.4	9,997.2	16.5
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,142.0	9,886.6	162.0	1.7	1,109.9	14.5	744.6	8.1	1,402.3	19.0	1,101.8	12.5
(ii) Demand Deposits with Banks	7,176.6	6,390.3	-124.9	-1.9	-667.9	-9.3	-786.3	-11.0	634.3	10.8	-121.5	-1.9
(iii) Time Deposits with Banks	48,639.8	54,222.5	-244.2	-0.4	4,048.7	9.8	5,582.7	11.5	6,039.4	15.4	9,039.6	20.0
(iv) 'Other' Deposits with Reserve Bank	36.5	11.0	-15.1	-57.8	-4.7	-12.3	-25.5	-69.8	-16.2	-32.5	-22.6	-67.2
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,827.7	21,991.9	-324.5	-1.5	1,327.3	8.0	2,164.2	10.9	2,964.6	19.7	3,972.7	22.0
(a) Reserve Bank	3,965.5	4,380.4	307.9	7.6	592.1	28.0	414.8	10.5	1,838.9	211.6	1,672.4	61.8
(b) Other Banks	15,862.2	17,611.5	-632.4	-3.5	735.2	5.0	1,749.3	11.0	1,125.8	7.9	2,300.3	15.0
(ii) Bank Credit to Commercial Sector (a+b)	42,354.1	45,649.1	309.2	0.7	4,314.7	12.4	3,295.0	7.8	7,399.8	23.2	6,420.4	16.4
(a) Reserve Bank	21.6	20.0	2.6	15.0	3.0	22.4	-1.7	-7.7	-30.9	-65.5	3.7	22.9
(b) Other Banks	42,332.4	45,629.1	306.6	0.7	4,311.7	12.4	3,296.7	7.8	7,430.8	23.4	6,416.6	16.4
(iii) Net Foreign Exchange Assets of Banking Sector *	13,933.3	15,995.5	147.8	0.9	897.9	7.0	2,062.3	14.8	297.9	2.2	2,283.0	16.6
(iv) Government's Currency Liabilities to the Public	127.2	133.1	—	—	9.8	8.7	5.9	4.6	13.3	12.2	10.6	8.6
(v) Banking Sector's Net Non-Monetary Liabilities of which: Net Non-Monetary Liabilities of RBI	11,247.4	13,259.2	354.7	2.7	2,063.7	24.3	2,011.8	17.9	2,615.9	32.9	2,689.5	25.4
	3,683.5	6,126.6	311.5	5.4	5,21.9	17.3	2,443.1	66.3	-301.8	-7.9	2,588.6	73.2

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

Note: Government balances as on March 31, 2011 are after closure of accounts.

8. Reserve Money: Components and Sources

(₹ Billion)

Item	Outstanding as on		Variation over									
	2011		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Dec. 30 #	Amount %		2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
	Reserve Money	13,768.2	13,941.7	-636.4	-4.4	861.5	7.5	173.5	1.3	2,608.0	26.6	1,523.7	12.3
Components (i+ii+iii)												
(i) Currency in Circulation	9,496.6	10,204.7	-61.6	-0.6	1,074.2	13.4	708.1	7.5	1,457.6	19.1	1,135.0	12.5
(ii) Bankers' Deposits with RBI	4,235.1	3,714.0	-575.4	-13.4	-210.4	-6.0	-521.1	-12.3	1,151.8	53.3	401.4	12.1
(iii) 'Other' Deposits with RBI	36.5	22.9	0.6	2.5	-2.4	-6.2	-13.6	-37.2	-1.4	-3.8	-12.8	-35.8
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government	3,965.5	4,500.6	-528.0		523.7		535.0		2,184.0		1,861.1	
of which: to Centre	3,940.3	4,500.6	-524.6		524.1		560.3		2,184.0		1,860.7	
(ii) RBI Credit to Banks & Commercial Sector	73.2	91.8	-3.7		42.1		18.5		1.8		24.7	
o/w: to Banks (includes NABARD)	51.6	59.1	-16.4		39.1		7.5		48.9		8.3	
(iii) Net Foreign Exchange Assets of RBI*	13,285.7	15,444.6	-43.6	-0.3	699.3	5.7	2,158.9	16.2	88.1	0.7	2,425.9	18.6
(iv) Government's Currency Liabilities to the Public	127.2	137.2	—	—	11.0	9.8	9.9	7.8	14.5	13.3	13.4	10.8
(v) Net Non-Monetary Liabilities of RBI	3,683.5	6,232.4	61.1	1.0	414.5	13.7	2,548.9	69.2	-319.5	-8.5	2,801.4	81.7

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

Note: Government balances as on March 31, 2011 are after closure of accounts.

9. Repo/Reverse Repo Auctions under Liquidity Adjustment Facility

(₹ Billion)

Date	Repo period (Day(s))	Repo (Injection)					Reverse Repo (Absorption)					Net injection (+)/ Absorption(-) of Liquidity (5-10)	MSF	Out-standing 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. 26, 2011	1	70	1,428.85	70	1,428.85	8.50	3	15.20	3	15.20	7.50	1,413.65	3.05	-1,416.70
Dec. 27, 2011	1	54	1,160.15	54	1,160.15	8.50	—	—	—	—	—	1,160.15	—	-1,160.15
Dec. 28, 2011	1	54	1,267.85	54	1,267.85	8.50	3	7.60	3	7.60	7.50	1,260.25	0.10	-1,260.35
Dec. 29, 2011	1	49	1,165.30	49	1,165.30	8.50	13	88.40	13	88.40	7.50	1,076.90	—	-1,076.90
Dec. 30, 2011	3	49	1,146.70	49	1,146.70	8.50	27	132.75	27	132.75	7.50	1,013.95	—	-1,013.95

MSF: Marginal Standing Facility

— No bid was received in the auction/Not Applicable

10. Auctions of Government of India Treasury Bills (TBs)

(₹ Billion)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devolvement on RBI	Total Issue (7+8+9)	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	
91-day Treasury Bills													
2011-2012													
Apr. 6	Apr. 8	40.00	78	141.05	—	35	40.00	—	—	40.00	98.26	7.1443	698.45
Jul. 6	Jul. 8	70.00	94	276.21	2.50	29	70.00	2.50	—	72.50	98.00	8.1857	1,218.60
Oct. 5	Oct. 7	40.00	69	147.55	15.00	41	40.00	15.00	—	55.00	97.94	8.4364	1,147.19
Dec. 28	Dec. 30	40.00	81	105.29	100.00	52	40.00	100.00	—	140.00	97.94	8.4782	871.15
182-day Treasury Bills													
2011-2012													
Apr. 13	Apr. 15	20.00	74	77.44	15.00	25	20.00	15.00	—	35.00	96.43	7.4462	245.01
Jul. 6	Jul. 8	30.00	75	71.78	—	44	30.00	—	—	30.00	96.04	8.2692	342.51
Oct. 12	Oct. 14	40.00	56	72.93	—	41	40.00	—	—	40.00	95.90	8.6177	421.00
Dec. 21	Dec. 23	40.00	80	113.95	—	3	40.00	—	—	40.00	96.05	8.2692	453.51
364-day Treasury Bills													
2011-2012													
Apr. 6	Apr. 8	20.00	80	83.50	—	31	20.00	—	—	20.00	93.02	7.5476	424.56
Jul. 13	Jul. 15	30.00	107	131.41	—	20	30.00	—	—	30.00	92.41	8.2360	533.08
Oct. 5	Oct. 7	40.00	93	106.45	—	43	40.00	—	—	40.00	92.18	8.5185	651.61
Dec. 28	Dec. 30	40.00	85	98.12	0.02	45	40.00	0.02	—	40.02	92.39	8.3535	803.71

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

(₹ Billion)

	Date													
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
	Dec. 17	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
Average daily cash reserve requirement for the fortnight ending December 30, 2011	3,641.66	3,641.66	3,641.66	3,641.66	3,641.66	3,641.66	3,641.66	3,641.66	3,641.66	3,641.66	3,641.66	3,641.66	3,641.66	3,641.66
Cash Balance with RBI	3,553.52	3,553.52	3,697.05	3,702.10	3,717.50	3,812.21	4,080.70	4,093.14	4,093.14	3,576.60	3,380.93	3,555.13	3,485.09	3,508.78

Note: Figures indicated 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

(₹ Billion)

Fortnight ended	Total amount Outstanding #		Issued during the fortnight #		Rate of Interest (Per cent)@	
	1		2		3	
Jan. 14, 2011		3,718.8		440.2		7.18 - 9.82
Apr. 8, 2011		4,445.3		612.9		8.00 - 11.70
Jul. 15, 2011		4,059.7		284.3		8.20 - 10.10
Oct. 7, 2011		3,873.1		416.9		8.80 - 9.85
Nov. 4, 2011		3,822.0		60.4		9.20 - 9.99
Nov. 18, 2011		3,784.3		131.0		9.30 - 9.81

@ Range of effective interest rate per annum.

13. Commercial Paper Issued by Companies (At face value)

(₹ Billion)

Fortnight Ended	Total Amount Outstanding	Reported During the Fortnight	Rate of Interest (Per cent)@
	1	2	3
Jan. 15, 2011	989.1	229.1	6.60 - 11.95
Apr. 15, 2011	1,055.2	308.4	7.15 - 12.30
Jul. 15, 2011	1,283.5	298.2	8.10 - 13.25
Oct. 15, 2011	1,664.6	292.4	8.75 - 13.50
Oct. 31, 2011	1,687.7	161.8	7.75 - 14.50
Nov. 15, 2011	1,760.7	249.4	8.78 - 13.55

@ Typical effective discount rate range per annum on issues during the fortnight.

14. Index Numbers of Wholesale Prices (Base: 2004-05 = 100)

Item	Weight	2010	2011		Percentage Variation over			
		Dec. 18	Oct. 22*	Dec. 17 #	Week	Month	End-March	Year
		1	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	192.3	203.9	197.5	-0.1	-1.4	4.8	2.7
(i) Fruits And Vegetables	3.84	195.9	199.6	164.6	-3.6	-11.4	-1.4	-16.0
Fuel and Power	14.91	151.0	169.8	172.7	0.2	0.5	9.4	14.4
Manufactured Products @	64.97	..	..	..	..	..	..	..
(i) Sugar, <i>Khandsari & Gur</i>	2.09	..	..	..	..	..	..	..
(ii) Edible Oils	3.04	..	..	..	..	..	..	..
(iii) Cement and Lime	1.39	..	..	..	..	..	..	..
(iv) Iron and Semis	1.56	..	..	..	..	..	..	..

* Latest available final figure.

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

	2010	2011				
	Dec. 30	Dec. 26	Dec. 27	Dec. 28	Dec. 29	Dec. 30
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	20389.07	15970.75	15873.95	15727.85	15543.93	15454.92
S & P CNX NIFTY (3.11.1995=1000)	6101.85	4779.00	4750.50	4705.80	4646.25	4624.30

16. Average Daily Turnover in Call Money Market

(₹ Billion)

	Week Ended						
	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011	Dec. 16, 2011	Dec. 23, 2011	Dec. 30, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	85.51	94.95	69.96	79.90	101.54	163.26	148.38
(b) Lendings	90.03	106.13	78.48	90.86	111.68	176.12	157.6
2. Primary Dealers							
(a) Borrowings	4.52	11.18	8.52	10.96	10.14	13.28	9.31
(b) Lendings	—	—	—	—	—	0.42	0.09
3. Total							
(a) Borrowings	90.03	106.13	78.48	90.86	111.68	176.54	157.69
(b) Lendings	90.03	106.13	78.48	90.86	111.68	176.54	157.69

Notes: 1. Data are the average of daily call money turnover for the week (Saturday to Friday). 3. 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)@

(₹ Billion)

Items	Week Ended					
	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011	Dec. 16, 2011	Dec. 23, 2011	Dec. 30, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	855.26	1,501.52	1,627.19	2,097.68	2,590.05	1,494.45
(b) State Government Securities	21.63	12.85	42.86	42.53	68.45	12.16
(c) 91-Day Treasury Bills	28.05	82.41	64.70	89.42	48.80	43.52
(d) 182-Day Treasury Bills	26.56	47.59	78.17	80.33	33.92	34.58
(e) 364-Day Treasury Bills	9.04	110.27	105.24	52.47	72.61	51.54
II. RBI*	110.73	59.28	91.53	—	92.80	98.64

@ 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
Purchases												
Dec. 12, 2011	2,372	1,701	994	286	297	294	8,135	6,829	580	2,762	1,563	137
Dec. 13, 2011	2,698	1,603	1,143	286	143	285	8,068	6,007	762	2,447	2,690	109
Dec. 14, 2011	2,781	1,468	775	408	206	169	9,548	6,204	805	2,880	1,318	47
Dec. 15, 2011	2,857	1,801	1,036	322	293	213	9,806	7,634	914	2,847	2,920	165
Dec. 16, 2011	2,823	735	449	138	121	133	6,366	5,677	516	1,628	1,429	180
Sales												
Dec. 12, 2011	2,616	2,119	649	285	287	314	7,447	7,331	1,046	2,635	1,576	62
Dec. 13, 2011	2,280	2,523	648	287	256	177	7,683	6,526	1,057	2,446	2,667	109
Dec. 14, 2011	2,211	2,173	822	369	202	183	8,593	7,081	1,144	2,812	1,290	50
Dec. 15, 2011	2,491	3,265	706	271	450	189	8,828	8,252	1,255	2,954	2,891	167
Dec. 16, 2011	2,647	1,655	395	141	204	120	5,584	6,022	774	1,677	1,423	178

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

(₹ Billion)

	Week Ended					
	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011	Dec. 16, 2011	Dec. 23, 2011	Dec. 30, 2011
	1	2	3	4	5	6
Amount	12.24	11.57	11.35	13.23	8.02	6.19

Source: National Stock Exchange of India Ltd.

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

(₹ Billion)

Holders	December 30, 2011					Variation In Total Treasury Bills		
	Treasury Bills of Different Maturities					Total (1+2+3+4)	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	
Banks	—	190.12	136.62	225.30	552.04	-34.37	117.85	
Primary Dealers@	—	287.86	231.45	383.47	902.79	62.34	336.83	
State Governments	721.27	320.58	4.00	4.19	1,050.03	-17.51	-64.85	
Others	23.11	72.59	81.44	190.75	367.89	-26.67	99.87	

@ Includes Bank Primary Dealers.

21. Government of India: Long and Medium-Term Borrowings – 2011-2012

(Face Value in ₹ Billion)

	Gross Amount Raised			Net Amount Raised		
	2011-12 (Upto Dec. 30, 2011)	2010-11 (Upto Dec. 31, 2010)	2010-11	2011-12 (Upto Dec. 30, 2011)	2010-11 (Upto Dec. 31, 2010)	2010-11
	1	2	3	4	5	6
1. Total	3,790.00	3,840.00	4,370.00	3,054.19	2,983.42	3,254.14
2. RBI's OMO * : Sales	60.67	58.92	115.75			
Purchases	492.15	556.18	787.99			

* 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)[@]

(₹ Billion)

Items	For the Week Ended Dec. 23, 2011			For the Week Ended Dec. 30, 2011		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	1	2	3	4	5	6
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	—	—	—	—	—	—
2012-13	16.88	8.3761	8.7375	3.15	8.2039	8.5816
2013-14	—	—	—	—	—	—
2014-15	1.02	8.0372	8.2500	0.10	8.0401	8.0605
2015-16	1.45	8.1085	8.3053	0.45	8.1650	8.2844
2016-17	12.69	8.2252	8.4001	0.26	8.3269	8.4327
2017-18	2.39	8.3134	8.4234	2.29	8.3197	8.5500
2018-19	138.36	8.2925	8.4915	91.17	8.3576	8.6820
2019-20	0.25	8.4000	8.4367	—	—	—
2020-21	25.54	9.2597	9.8031	10.45	8.5401	9.8318
Beyond 2021	1,096.42	8.2682	8.8019	639.35	8.3367	8.7722
2. State Government Securities	34.22	8.6010	8.9058	6.08	8.5644	8.8752
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	6.06	8.3000	8.8009	8.71	8.1998	8.6178
(b) 15 - 91 days	32.46	8.1978	9.0000	27.07	8.2102	8.6001
(c) 92 - 182 days	13.36	8.2200	8.4002	12.00	8.2613	8.4601
(d) 183 - 364 days	25.80	8.1000	8.3001	17.05	8.1201	8.4000
II. RBI* : Sales	—			1.65		
 : Purchases	92.80			96.99 +		
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	378.07	7.50 (1)	9.90 (15)	298.94	6.25 (1)	9.90 (15)
2. State Govt. Securities	5.35	8.70 (1)	9.26 (3)	14.62	8.50 (1)	9.15 (3)
3. 91-Day Treasury Bills	35.52	8.65 (1)	9.40 (3)	33.53	6.50 (1)	9.10 (3)
4. 182-Day Treasury Bills	49.37	8.70 (1)	9.41 (3)	78.78	8.45 (1)	9.10 (3)
5. 364-Day Treasury Bills	35.61	8.65 (1)	9.41 (3)	41.16	8.45 (1)	9.05 (3)
IV: RBI : Repo * ^	8,335.00	8.50	8.50	6,168.85	8.50	8.50
 : Reverse Repo !	0.80	7.50	7.50	243.95	7.50	7.50

@ As reported in Subsidiary General Ledger Accounts at RBI, including 'When-Issued' transactions.

* RBI's sales, 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 ₹0.05 billion).

* Represents 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 Operations (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.

Above information can also be directly accessed on Internet at <http://www.wss.rbi.org.in>
 Time series data are available on Internet at <http://dbie.rbi.org.in>

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