



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 52

1. Reserve Bank of India – Liabilities and Assets

(₹ crore)

Item	2010		2011		Variation	
	Dec. 24	Dec. 16	Dec. 23 #	Week	Year	
	1	2	3	4	5	
Notes Issued	8,98,189	10,17,991	10,12,937	-5,055	1,14,748	
Notes in Circulation	8,98,172	10,17,979	10,12,921	-5,057	1,14,749	
Notes held in Banking Department	17	13	16	3	-1	
Deposits						
Central Government	1,06,190	100	100	—	-1,06,090	
Market Stabilisation Scheme	—	—	—	—	—	
State Governments	41	42	42	—	1	
Scheduled Commercial Banks	3,18,753	3,49,659	4,07,866	58,206	89,113	
Scheduled State Co-operative Banks	3,740	3,937	3,807	-130	67	
Other Banks	15,146	16,662	17,267	605	2,121	
Others	11,699	10,528	11,637	1,109	-62	
Other Liabilities	3,45,461	6,07,789	6,12,305	4,516	2,66,844	
TOTAL LIABILITIES/ASSETS	16,99,220	20,06,709	20,65,962	59,252	3,66,741	
Foreign Currency Assets ⁽¹⁾	12,03,818	14,11,865	14,02,544	-9,321	1,98,726	
Gold Coin and Bullion ⁽²⁾	1,01,857	1,46,289	1,46,289	—	44,432	
Rupee Securities (including Treasury Bills)	3,83,162	4,37,657	5,02,307	64,650	1,19,145	
Loans and Advances						
Central Government	—	—	—	—	—	
State Governments	100	369	380	11	280	
NABARD	—	—	—	—	—	
Scheduled Commercial Banks	4,296	3,828	7,519	3,691	3,223	
Scheduled State Co-operative Banks	30	—	—	—	-30	
Industrial Development Bank of India	—	—	—	—	—	
Export-Import Bank of India	—	—	—	—	—	
Others	368	698	729	31	362	
Bills Purchased and Discounted						
Commercial	—	—	—	—	—	
Treasury	—	—	—	—	—	
Investments ⁽³⁾	1,320	1,320	1,320	—	—	
Other Assets	4,270	4,683	4,874	191	604	

(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. 23, 2011		Variation over							
			Week		End-March 2011		End-December 2010		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
Total Reserves	15,84,605	300,863	-8,992	-1,237	2,23,591	-3,955	2,52,251	3,529	2,48,393	5,832
(a) Foreign Currency Assets +	14,00,541	265,656	-9,317	-1,312 *	1,75,658	-8,674	2,00,464	-2,158	1,97,854	-249
(b) Gold \$	1,46,289	28,041	—	—	43,717	5,069	45,603	5,571	44,432	5,917
(c) SDRs @	23,448	4,448	4	9	3,047	-121	695	-630	640	-595
(d) Reserve Position in the IMF**	14,327	2,718	321	66	1,169	-229	5,489	746	5,467	759

+ Excludes ₹2,003 crore/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 ₹31,463 crore (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

(₹ crore)

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	72,245	861	1,569	-1,497	13,626	5,745
Borrowings from Banks ⁽¹⁾	30,584	7,413	-3,040	860	11,668	1,266
Other Demand and Time Liabilities ⁽²⁾	10,025	15	1,125	2,901	1,540	2,922
Liabilities to Others						
Aggregate Deposits	56,72,592	-37,469	3,13,402	4,64,623	6,21,869	8,66,365
		(-0.7)	(7.0)	(8.9)	(14.9)	(18.0)
Demand	5,59,935	-12,583	-67,096	-81,770	52,997	-18,578
Time	51,12,657	-24,886	3,80,498	5,46,393	5,68,872	8,84,943
Borrowings ⁽³⁾	1,70,209	877	19,873	38,868	10,293	46,058
Other Demand and Time Liabilities	3,60,013	-347	5,832	18,209	15,649	24,761
Borrowings from Reserve Bank	3,828	1,555	4,179	-1,204	4,058	-393
Cash in Hand and Balances with Reserve Bank	3,86,863	2,080	30,482	37,354	81,941	49,413
Cash in Hand	37,203	456	4,140	6,858	4,626	7,486
Balances with Reserve Bank	3,49,659	1,624	26,342	30,496	77,315	41,927
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	58,263	689	-12,557	2,126	1,131	8,399
Money at Call and Short Notice	21,475	1,708	163	4,869	9,231	3,644
Advances to Banks	6,533	319	-3,744	-6,036	4,070	385
Other Assets	72,598	2,430	4,959	3,525	24,279	23,176
Investments⁽⁵⁾	16,78,851	-64,862	60,791	1,77,232	96,004	2,33,308
		(-3.7)	(4.4)	(11.8)	(7.1)	(16.1)
Government Securities	16,75,247	-62,989	62,387	1,78,099	98,399	2,34,465
Other Approved Securities	3,605	-1,872	-1,596	-867	-2,392	-1,157
Bank Credit	42,66,983	31,562	3,99,781	3,24,900	7,02,290	6,22,414
		(0.7)	(12.3)	(8.2)	(23.9)	(17.1)
Food Credit	82,905	1,061	14,032	18,623	17,484	20,384
Non-food credit	41,84,077	30,501	3,85,749	3,06,278	6,84,806	6,02,030
Loans, Cash credit and Overdrafts	41,10,089	28,587	3,92,265	3,16,082	6,74,457	5,95,666
Inland Bills – Purchased	14,414	-284	-128	970	887	2,528
Discounted ⁽⁶⁾	82,419	724	4,636	2,552	16,020	15,564
Foreign Bills – Purchased	19,959	840	1,824	1,376	2,396	2,003
Discounted	40,102	1,696	1,184	3,919	8,531	6,653
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. 17	Nov. 11	Nov. 18	Nov. 25	Dec. 2	Dec. 9	Dec. 16
	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⁾	7.60/8.50	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⁾	6.73	8.60	8.57	8.67	8.54	8.58	8.66

(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.

(₹ crore)

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	39,42,083	42,66,983	3,24,900 (8.2)	32,44,788	36,44,569	3,99,781 (12.3)
A. Food Credit	64,283	82,905	18,623	48,489	62,521	14,032
B. Non-food Credit	38,77,800	41,84,077	3,06,278 (7.9)	31,96,299	35,82,048	3,85,749 (12.1)
2. Investments	1,47,601	1,73,699	26,098	1,18,071	1,46,444	28,373
A. Commercial Paper	12,309	26,842	14,532	25,188	32,715	7,527
B. Shares Issued by (a+b)	41,316	37,213	-4,103	30,106	35,496	5,389
(a) Public Sector Undertakings	8,965	7,670	-1,295	4,625	8,252	3,627
(b) Private Corporate Sector	32,351	29,543	-2,808	25,481	27,244	1,762
C. Bonds/Debentures Issued by (a+b)	93,975	1,09,644	15,669	62,777	78,233	15,457
(a) Public Sector Undertakings	27,946	33,086	5,140	22,710	23,764	1,054
(b) Private Corporate Sector	66,029	76,558	10,528	40,067	54,470	14,403
3. Total (1B + 2)	40,25,401	43,57,776	3,32,376 (8.3)	33,14,370	37,28,492	4,14,122 (12.5)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	49,303	1,700	52,887	24,175	-28,712
B. Instruments Issued by Public Financial Institutions	31,296	36,009	4,712	32,597	29,141	-3,457
C. Bonds/Debentures Issued by Others	45,615	40,532	-5,083	30,902	31,375	473

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. 19	Dec. 20	Dec. 21	Dec. 22	Dec. 23	Dec. 19	Dec. 20	Dec. 21	Dec. 22	Dec. 23	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
US Dollar	52.9575	53.0270	52.6750	52.7825	52.7220	—	-14.42	-14.08	-14.50	-14.61	
Euro	68.9065	68.9987	69.1277	68.8775	68.9048	—	-13.38	-13.77	-13.88	-14.20	
FEDAI Indicative Rates (₹ per Foreign Currency)											
US Dollar	Buying	53.0100	53.0100	52.6700	52.7800	52.7100	—	-14.37	-14.10	-14.49	-14.60
	Selling	53.0200	53.0200	52.6800	52.7900	52.7200	—	-14.37	-14.09	-14.49	-14.60
Pound Sterling	Buying	82.1025	82.2650	82.5225	82.7550	82.6850	—	-14.38	-14.75	-15.54	-16.06
	Selling	82.1375	82.2975	82.5450	82.7850	82.7075	—	-14.38	-14.73	-15.53	-16.04
Euro	Buying	68.9175	68.9725	69.0975	68.9525	68.8825	—	-13.33	-13.75	-13.98	-14.20
	Selling	68.9475	69.0100	69.1325	68.9750	68.9100	—	-13.35	-13.76	-13.95	-14.18
100 Yen	Buying	67.9700	67.9625	67.7075	67.6150	67.4725	—	-20.42	-20.15	-20.30	-19.76
	Selling	68.0525	68.0450	67.7375	67.6700	67.5200	—	-20.45	-20.15	-20.32	-19.78
Inter-Bank Forward Premia of US Dollar (per cent per annum)											
1-month	8.84	9.05	8.88	9.21	8.65						
3-month	7.52	7.69	8.09	7.84	7.36						
6-month	6.61	6.77	7.02	6.95	6.45						

— 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)

<i>Item</i>	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	64,99,548	70,51,044	-22,217	-0.3	4,48,596	8.0	5,51,496	8.5	8,05,981	15.4	9,99,717	16.5
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,197	9,88,658	16,199	1.7	1,10,987	14.5	74,461	8.1	1,40,234	19.0	1,10,178	12.5
(ii) Demand Deposits with Banks	7,17,660	6,39,029	-12,491	-1.9	-66,787	-9.3	-78,630	-11.0	63,429	10.8	-12,154	-1.9
(iii) Time Deposits with Banks	48,63,979	54,22,253	-24,417	-0.4	4,04,866	9.8	5,58,274	11.5	6,03,939	15.4	9,03,957	20.0
(iv) 'Other' Deposits with Reserve Bank	3,713	1,103	-1,509	-57.8	-471	-12.3	-2,609	-70.3	-1,621	-32.5	-2,264	-67.2
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	21,99,188	-32,447	-1.5	1,32,728	8.0	2,16,417	10.9	2,96,463	19.7	3,97,273	22.0
(a) Reserve Bank	3,96,555	4,38,037	30,795		59,210		41,482		1,83,885		1,67,242	
(b) Other Banks	15,86,216	17,61,150	-63,242	-3.5	73,519	5.0	1,74,934	11.0	1,12,578	7.9	2,30,031	15.0
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	45,64,910	30,921	0.7	4,31,466	12.4	3,29,503	7.8	7,39,983	23.2	6,42,035	16.4
(a) Reserve Bank	2,164	1,998	261	—	298	—	-166	—	-3,093	—	373	—
(b) Other Banks	42,33,242	45,62,911	30,660	0.7	4,31,168	12.4	3,29,669	7.8	7,43,076	23.4	6,41,663	16.4
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	15,99,554	14,777	0.9	89,787	7.0	2,06,227	14.8	29,788	2.2	2,28,299	16.6
(iv) Government's Currency Liabilities to the Public	12,724	13,312	—	—	984	8.7	587	4.6	1,335	12.2	1,058	8.6
(v) Banking Sector's Net Non-monetary Liabilities of which: Net Non-monetary Liabilities of RBI	11,24,680	13,25,919	35,468	2.7	2,06,369	24.3	2,01,238	17.9	2,61,589	32.9	2,68,948	25.4
	3,68,274	6,12,660	31,155	5.4	52,185	17.3	2,44,385	66.4	-30,184	-7.9	2,58,860	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

(₹ crore)

<i>Item</i>	Outstanding as on		Variation over									
	2011		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Dec. 23 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
	Reserve Money	13,76,881	14,57,385	54,733	3.9	95,377	8.3	80,504	5.8	2,19,951	21.3	2,06,322	16.5
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	10,26,233	-5,057	-0.5	1,10,878	13.9	76,573	8.1	1,44,921	18.9	1,15,807	12.7
(ii) Bankers' Deposits with RBI	4,23,509	4,28,940	58,681	15.8	-14,660	-4.2	5,430	1.3	75,620	28.9	91,301	27.0
(iii) 'Other' Deposits with RBI	3,713	2,213	1,109	100.5	-840	-21.9	-1,500	-40.4	-589	-16.4	-786	-26.2
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	5,02,863	64,826		65,656		1,06,308		1,75,957		2,25,621	
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	3,94,035	5,02,526	64,815		65,602		1,08,491		1,75,942		2,25,343	
(iii) Net Foreign Exchange Assets of RBI*	7,324	9,548	3,722		3,496		2,225		1,072		3,555	
(iv) Government's Currency Liabilities to the Public	5,159	7,550	3,722		3,199		2,391		4,368		3,182	
(v) Net Non-monetary Liabilities of RBI	13,28,553	15,48,815	-9,321	-0.6	73,709	6.0	2,20,262	16.6	10,229	0.8	2,43,157	18.6
	12,724	13,312	—	—	984	8.7	587	4.6	1,335	12.2	1,058	8.6
	3,68,274	6,17,153	4,493	0.7	48,468	16.1	2,48,878	67.6	-31,358	-8.2	2,67,070	76.3

* 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

(₹ crore)

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. 19, 2011	1	64	1,66,055	64	1,66,055	8.50	1	25	1	25	7.50	1,66,030	—	-1,66,030
Dec. 20, 2011	1	65	1,64,050	65	1,64,050	8.50	1	20	1	20	7.50	1,64,030	1,600	-1,65,630
Dec. 21, 2011	1	70	1,64,915	70	1,64,915	8.50	1	5	1	5	7.50	1,64,910	2,150	-1,67,060
Dec. 22, 2011	1	74	1,65,150	74	1,65,150	8.50	1	10	1	10	7.50	1,65,140	6,150	-1,71,290
Dec. 23, 2011	3	76	1,73,330	76	1,73,330	8.50	1	20	1	20	7.50	1,73,310	9,330	-1,82,640

MSF: Marginal Standing Facility

'—' No bid was received in the auction/Not Applicable.

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 (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						
				Competitive	Non-Competitive		Competitive	Non-Competitive					
1	2	3	4	5	6	7	8	9	10	11	12	13	
91-day Treasury Bills													
2011-2012													
Apr. 6	Apr. 8	4,000	78	14,105	—	35	4,000	—	—	4,000	98.26	7.1443	69,845
Jul. 6	Jul. 8	7,000	94	27,621	250	29	7,000	250	—	7,250	98.00	8.1857	1,21,860
Oct. 5	Oct. 7	4,000	69	14,755	1,500	41	4,000	1,500	—	5,500	97.94	8.4364	1,14,719
Dec. 21	Dec. 23	4,000	108	16,730	2,291	12	4,000	2,291	—	6,291	97.96	8.3946	81,615
182-day Treasury Bills													
2011-2012													
Apr. 13	Apr. 15	2,000	74	7,744	1,500	25	2,000	1,500	—	3,500	96.43	7.4462	24,501
Jul. 6	Jul. 8	3,000	75	7,178	—	44	3,000	—	—	3,000	96.04	8.2692	34,251
Oct. 12	Oct. 14	4,000	56	7,293	—	41	4,000	—	—	4,000	95.90	8.6177	42,100
Dec. 21	Dec. 23	4,000	80	11,395	—	3	4,000	—	—	4,000	96.05	8.2692	45,351
364-day Treasury Bills													
2011-2012													
Apr. 6	Apr. 8	2,000	80	8,350	—	31	2,000	—	—	2,000	93.02	7.5476	42,456
Jul. 13	Jul. 15	3,000	107	13,141	—	20	3,000	—	—	3,000	92.41	8.2360	53,308
Oct. 5	Oct. 7	4,000	93	10,645	—	43	4,000	—	—	4,000	92.18	8.5185	65,161
Dec. 14	Dec. 16	4,000	82	12,925	—	18	4,000	—	—	4,000	92.45	8.2595	77,369

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)

	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	3,64,166	3,64,166	3,64,166	3,64,166	3,64,166	3,64,166	3,64,166	3,64,166	3,64,166	3,64,166	3,64,166	3,64,166	3,64,166	3,64,166
Cash Balance with RBI	3,55,352	3,55,352	3,69,705	3,70,210	3,71,750	3,81,221	4,08,070							

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

(₹ crore)

Fortnight Ended	Total Amount Outstanding #		Issued During the Fortnight #		Rate of Interest (per cent)@	
	1	2	1	2	3	4
Jan. 14, 2011			3,71,881		44,019	7.18-9.82
Apr. 8, 2011			4,44,525		61,292	8.00-11.70
Jul. 15, 2011			4,05,973		28,431	8.20-10.10
Oct. 7, 2011			3,87,313		41,694	8.80-9.85
Oct. 21, 2011			3,85,936		11,635	9.00-9.90
Nov. 4, 2011			3,82,201		6,037	9.20-9.99

@ Range of effective interest rate 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
Jan. 15, 2011	98,913	22,908	6.60-11.95
Apr. 15, 2011	1,05,518	30,840	7.15-12.30
Jul. 15, 2011	1,28,347	29,818	8.10-13.25
Oct. 15, 2011	1,66,462	29,243	8.75-13.50
Oct. 31, 2011	1,68,769	16,179	7.75-14.50
Nov. 15, 2011	1,76,069	24,944	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)

Items	Weight	2010	2011		Percentage Variation over			
		Dec. 11	Oct. 15 *	Dec. 10 #	Week	Month	End March	Year
		1	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	190.5	204.1	197.7	-0.2	-2.1	4.9	3.8
(i) Fruits and Vegetables	3.84	189.6	198.3	170.7	-2.3	-13.0	2.3	-10.0
Fuel and Power	14.91	149.6	170.1	172.4	—	0.5	9.2	15.2
Manufactured Products @	64.97	..	..	..	..	..	..	..
(i) Sugar, <i>Khandsari and 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. 23	Dec. 19	Dec. 20	Dec. 21	Dec. 22	Dec. 23
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	19982.88	15379.34	15175.08	15685.21	15813.36	15738.70
S & P CNX NIFTY (3.11.1995=1000)	5980.00	4613.10	4544.20	4693.15	4733.85	4714.00

16. Average Daily Turnover in Call Money Market

(₹ crore)

	Week Ended						
	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011	Dec. 16, 2011	Dec. 23, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	8,613	8,551	9,495	6,996	7,990	10,154	16,326
(b) Lendings	9,585	9,003	10,613	7,848	9,086	11,168	17,612
2. Primary Dealers							
(a) Borrowings	972	452	1,118	852	1,096	1,014	1,328
(b) Lendings	—	—	—	—	—	—	42
3. Total							
(a) Borrowings	9,585	9,003	10,613	7,848	9,086	11,168	17,654
(b) Lendings	9,585	9,003	10,613	7,848	9,086	11,168	17,654

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)@

(₹ crore)

Items	Week Ended					
	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011	Dec. 16, 2011	Dec. 23, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	1,31,544	85,526	1,50,152	1,62,719	2,09,768	2,59,005
(b) State Government Securities	1,631	2,163	1,285	4,286	4,253	6,845
(c) 91-Day Treasury Bills	3,753	2,805	8,241	6,470	8,942	4,880
(d) 182-Day Treasury Bills	2,940	2,656	4,759	7,817	8,033	3,392
(e) 364-Day Treasury Bills	4,748	904	11,027	10,524	5,247	7,261
II. RBI*	133	11,073	5,928	9,153	—	9,280

@ 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. 5, 2011	2,782	1,052	827	172	178	131	7,273	7,212	854	1,863	2,098	84
Dec. 6, 2011 +												
Dec. 7, 2011	3,927	1,520	1,063	365	210	204	7,951	7,245	543	2,512	2,213	81
Dec. 8, 2011	2,251	1,470	940	211	238	258	8,261	6,906	486	2,554	1,337	103
Dec. 9, 2011	2,569	1,803	1,027	194	509	476	8,755	7,034	624	2,866	1,384	58
Sales												
Dec. 5, 2011	2,492	1,647	673	164	123	219	6,806	7,956	1,360	1,865	2,206	73
Dec. 6, 2011 +												
Dec. 7, 2011	2,758	2,764	704	368	213	196	7,745	8,272	912	2,449	2,129	81
Dec. 8, 2011	2,324	2,326	770	236	235	255	7,262	7,931	809	2,527	1,335	98
Dec. 9, 2011	2,845	2,060	1,112	162	513	482	8,164	7,959	854	2,889	1,533	43

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)

	Week Ended					
	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011	Dec. 16, 2011	Dec. 23, 2011
	1	2	3	4	5	6
Amount	599.42	1,223.53	1,157.43	1,134.52	1,322.87	802.06

Source: National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	December 23, 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	—	21,357	14,744	22,540	58,640	-2,204	15,222
Primary Dealers @	—	26,700	21,702	35,643	84,045	-1,029	27,448
State Governments	82,378	23,558	400	419	1,06,754	10,958	-4,734
Others	2,182	10,001	8,506	18,768	39,457	1,126	12,654

@ Includes Bank Primary Dealers

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Dec. 23, 2011)	2010-2011 (Upto Dec. 24, 2010)	2010-2011	2011-2012 (Upto Dec. 23, 2011)	2010-2011 (Upto Dec. 24, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	3,67,000	3,78,000	4,37,000	2,93,419	2,92,342	3,25,414
2. RBI's OMO*: Sales	5,902	5,644	11,575			
Purchases	39,516	43,870	78,799			

* 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 Dec. 16, 2011			For the Week Ended Dec. 23, 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	279	8.4612	8.5600	1,688	8.3761	8.7375
2013-14	50	8.2580	8.2580	—	—	—
2014-15	165	8.2357	8.4190	102	8.0372	8.2500
2015-16	106	8.2510	8.4103	145	8.1085	8.3053
2016-17	756	8.3411	8.4726	1,269	8.2252	8.4001
2017-18	675	8.3529	8.5508	239	8.3134	8.4234
2018-19	6,211	8.3744	8.5008	13,836	8.2925	8.4915
2019-20	20	8.5500	8.5500	25	8.4000	8.4367
2020-21	2,442	9.1984	10.0309	2,554	9.2597	9.8031
Beyond 2021	94,180	8.4041	8.8607	1,09,642	8.2682	8.8019
2. State Government Securities	2,127	8.5485	9.0568	3,422	8.6010	8.9058
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	213	8.4496	8.7000	606	8.3000	8.8009
(b) 15-91 days	4,786	8.2500	8.7504	3,246	8.1978	9.0000
(c) 92-182 days	3,893	8.2500	8.5003	1,336	8.2200	8.4002
(d) 183-364 days	2,218	8.2175	8.4505	2,580	8.1000	8.3001
II. RBI* : Sales	—			—		
Purchases	—			9,280 +		
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	41,772	6.50 (1)	9.65 (15)	37,807	7.50 (1)	9.90 (15)
2. State Govt. Securities	297	8.55 (1)	8.55 (1)	535	8.70 (1)	9.26 (3)
3. 91-day Treasury Bills	7,546	7.50 (1)	9.00 (3)	3,552	8.65 (1)	9.40 (3)
4. 182-day Treasury Bills	9,213	7.50 (1)	9.00 (3)	4,937	8.70 (1)	9.41 (3)
5. 364-day Treasury Bills	2,788	8.00 (1)	9.00 (3)	3,561	8.65 (1)	9.41 (3)
IV. RBI: Repo * ^	5,06,530	8.50	8.50	8,33,500	8.50	8.50
Reverse Repo !	775	7.50	7.50	80	7.50	7.50

@ 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 (% PA) indicative have been given excluding transactions of non-standard lot size (less than ₹5 crore).

* 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 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.

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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