



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 35

1. Reserve Bank of India – Liabilities and Assets

(₹ crore)

Item	2010		2011		Variation	
	Aug. 27	Aug. 19	Aug. 26 #	Week	Year	
	1	2	3	4	5	
Notes Issued	8,44,996	9,77,186	9,70,600	-6,586	1,25,604	
Notes in Circulation	8,44,980	9,77,181	9,70,585	-6,596	1,25,604	
Notes held in Banking Department	15	5	15	10	-1	
Deposits						
Central Government	101	108	101	-7	—	
Market Stabilisation Scheme	—	—	—	—	—	
State Governments	41	590	42	-547	1	
Scheduled Commercial Banks	2,96,830	3,60,496	3,62,414	1,918	65,583	
Scheduled State Co-operative Banks	3,952	3,718	3,609	-109	-343	
Other Banks	14,138	16,575	16,192	-383	2,053	
Others	12,802	10,733	12,253	1,520	-548	
Other Liabilities	3,44,176	4,32,968	4,49,205	16,237	1,05,030	
TOTAL LIABILITIES/ASSETS	15,17,036	18,02,374	18,14,416	12,042	2,97,380	
Foreign Currency Assets ⁽¹⁾	12,03,826	13,02,170	13,19,078	16,908	1,15,252	
Gold Coin and Bullion ⁽²⁾	89,564	1,11,940	1,11,940	—	22,376	
Rupee Securities (including Treasury Bills)	2,07,318	3,45,599	3,46,401	802	1,39,083	
Loans and Advances						
Central Government	—	26,204	21,192	-5,012	21,192	
State Governments	361	560	433	-127	72	
NABARD	—	—	—	—	—	
Scheduled Commercial Banks	895	2,088	1,701	-387	806	
Scheduled State Co-operative Banks	—	—	—	—	—	
Industrial Development Bank of India	—	—	—	—	—	
Export-Import Bank of India	—	—	—	—	—	
Others	25	767	580	-187	555	
Bills Purchased and Discounted						
Commercial	—	—	—	—	—	
Treasury	—	—	—	—	—	
Investments ⁽³⁾	2,750	1,320	1,320	—	-1,430	
Other Assets	12,297	11,727	11,771	44	-527	

(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 Aug. 26, 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	14,65,008	319,175	17,283	955	1,03,994	14,357	1,32,654	21,841	1,40,382	36,333
(a) Foreign Currency Assets +	13,17,927	286,195	16,897	944 *	93,044	11,865	1,17,850	18,381	1,15,273	29,547
(b) Gold \$	1,11,940	25,349	—	—	9,368	2,377	11,254	2,879	22,376	6,071
(c) SDRs @	21,369	4,640	238	7	968	71	-1,384	-438	-1,972	-341
(d) Reserve Position in the IMF**	13,772	2,991	148	4	614	44	4,934	1,019	4,705	1,056

+ Excludes ₹1,151 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 (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 Aug. 12, 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	69,138	-442	-3,236	-4,604	11,071	7,442
Borrowings from Banks ⁽¹⁾	30,089	3,939	-7,722	365	-1,142	5,454
Other Demand and Time Liabilities ⁽²⁾	10,068	186	1,044	2,944	-7,182	3,046
Liabilities to Others						
Aggregate Deposits	54,91,450	10,318	1,46,221	2,83,481	5,80,978	8,52,403
		(0.2)	(3.3)	(5.4)	(14.3)	(18.4)
Demand	5,46,281	-20,595	-53,973	-95,424	59,319	-45,356
Time	49,45,169	30,912	2,00,194	3,78,905	5,21,659	8,97,759
Borrowings ⁽³⁾	1,56,966	4,691	18,802	25,625	16,372	33,886
Other Demand and Time Liabilities	3,63,500	11,826	-10,497	21,695	-9,402	44,577
Borrowings from Reserve Bank	1,116	-1,280	1,090	-3,915	1,132	-16
Cash in Hand and Balances with Reserve Bank	3,91,415	-3,746	15,623	41,906	98,568	68,825
Cash in Hand	33,795	-1,545	1,762	3,450	2,976	6,456
Balances with Reserve Bank	3,57,620	-2,201	13,861	38,457	95,592	62,368
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	52,366	2,196	-16,807	-3,771	-2,476	6,753
Money at Call and Short Notice	20,194	5,117	-5,421	3,588	-2,153	7,947
Advances to Banks	7,823	233	-4,170	-4,746	3,805	2,100
Other Assets	71,472	5,387	4,517	2,399	13,041	22,492
Investments⁽⁵⁾	16,85,773	4,516	69,152	1,84,153	1,10,744	2,31,868
		(0.3)	(5.0)	(12.3)	(8.2)	(15.9)
Government Securities	16,81,532	4,782	69,890	1,84,384	1,13,963	2,33,247
Other Approved Securities	4,241	-266	-738	-231	-3,219	-1,379
Bank Credit	40,48,457	43,091	1,22,677	1,06,374	5,66,961	6,80,992
		(1.1)	(3.8)	(2.7)	(20.2)	(20.2)
Food Credit	72,448	1,996	-1,562	8,165	-1,943	25,520
Non-food credit	39,76,009	41,095	1,24,239	98,209	5,68,904	6,55,471
Loans, Cash credit and Overdrafts	39,03,516	43,249	1,21,451	1,09,510	5,38,224	6,59,907
Inland Bills – Purchased	10,723	366	-2,162	-2,721	-988	870
Discounted ⁽⁶⁾	83,268	-14	3,339	3,402	20,546	17,711
Foreign Bills – Purchased	17,717	53	826	-866	1,785	758
Discounted	33,233	-562	-777	-2,950	7,393	1,745
Cash-Deposit Ratio	7.13					
Investment-Deposit Ratio	30.70					
Credit-Deposit Ratio	73.72					

(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.

Note: 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				
	Aug. 20	Jul. 15	Jul. 22	Jul. 29	Aug. 5	Aug. 12	Aug. 19
	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⁾	7.50/8.00	9.50/10.25	9.50/10.25	9.50/10.75	9.50/10.75	9.50/10.75	10.00/10.75
Deposit Rate ⁽³⁾	6.75-7.75	8.50-9.25	8.50-9.25	8.50-9.25	8.50-9.50	8.50-9.50	8.50-9.50
Call Money Rate (Weighted Average) ⁽⁴⁾	5.68	7.57	7.63	7.81	7.97	7.96	7.98

(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	Aug. 12	Mar. 26	Aug. 13		
1	2	3	4	5	6	
1. Bank Credit	39,42,083	40,48,457	1,06,374 (2.7)	32,44,788	33,67,466	1,22,677 (3.8)
A. Food Credit	64,283	72,448	8,165	48,489	46,928	-1,562
B. Non-food Credit	38,77,800	39,76,009	98,209 (2.5)	31,96,299	33,20,538	1,24,239 (3.9)
2. Investments	1,47,601	1,47,005	-596	1,18,071	1,41,432	23,361
A. Commercial Paper	12,309	14,763	2,454	25,188	35,079	9,890
B. Shares Issued by (a+b)	41,316	38,806	-2,510	30,106	34,650	4,544
(a) Public Sector Undertakings	8,965	8,225	-739	4,625	7,164	2,539
(b) Private Corporate Sector	32,351	30,581	-1,771	25,481	27,486	2,005
C. Bonds/Debentures Issued by (a+b)	93,975	93,435	-540	62,777	71,703	8,927
(a) Public Sector Undertakings	27,946	24,912	-3,034	22,710	22,908	198
(b) Private Corporate Sector	66,029	68,523	2,494	40,067	48,796	8,729
3. Total (1B + 2)	40,25,401	41,23,014	97,613 (2.4)	33,14,370	34,61,970	1,47,600 (4.5)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	76,597	28,994	52,887	40,830	-12,057
B. Instruments Issued by Public Financial Institutions	31,296	31,174	-122	32,597	26,464	-6,133
C. Bonds/Debentures Issued by Others	45,615	50,823	5,209	30,902	34,579	3,677

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)					
	Aug. 22	Aug. 23	Aug. 24	Aug. 25	Aug. 26	Aug. 22	Aug. 23	Aug. 24	Aug. 25	Aug. 26	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
US Dollar	45.9483	45.6890	45.7695	46.1285	46.0528	—	2.02	2.23	1.74	1.64	
Euro	66.0129	65.7742	65.9745	66.5290	66.4788	—	-9.87	-10.28	-10.79	-10.57	
FEDAI Indicative Rates (₹ per Foreign Currency)											
US Dollar	{ Buying Selling	45.9500 45.9600	45.6850 45.6950	45.7700 45.7800	46.1100 46.1200	46.0700 46.0800	— —	2.00 2.00	2.23 2.23	1.79 1.79	1.58 1.58
Pound Sterling	{ Buying Selling	75.6900 75.7200	75.2900 75.3275	75.5300 75.5650	75.5150 75.5400	75.2100 75.2475	— —	-3.62 -3.61	-4.39 -4.39	-4.25 -4.25	-3.16 -3.17
Euro	{ Buying Selling	65.9575 65.9950	65.7325 65.7550	65.9725 65.9925	66.4850 66.5200	66.4825 66.5125	— —	-9.87 -9.85	-10.25 -10.22	-10.75 -10.77	-10.56 -10.57
100 Yen	{ Buying Selling	59.8700 59.8975	59.4925 59.5375	59.7525 59.8050	59.8125 59.8500	59.7225 59.7600	— —	-8.31 -8.31	-7.83 -7.85	-6.94 -6.92	-7.53 -7.53
Inter-Bank Forward Premia of US Dollar (per cent per annum)											
1-month	3.53	3.81	2.62	2.73	2.87						
3-month	3.74	3.98	3.45	3.34	3.65						
6-month	3.79	3.96	3.41	3.19	3.39						

— 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							
	2011		Fortnight		Financial Year so far				Year-on-Year			
	Mar. 31 #	Aug. 12 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
M₃	64,99,548	68,23,852	25,744	0.4	2,16,534	3.9	3,24,304	5.0	7,71,818	15.3	10,04,586	17.3
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,197	9,50,840	15,447	1.7	59,250	7.7	36,643	4.0	1,40,716	20.5	1,24,098	15.0
(ii) Demand Deposits with Banks	7,17,660	6,22,541	-20,552	-3.2	-54,281	-7.6	-95,118	-13.3	73,198	12.4	-41,147	-6.2
(iii) Time Deposits with Banks	48,63,979	52,48,463	31,140	0.6	2,11,180	5.1	3,84,484	7.9	5,58,478	14.8	9,23,852	21.4
(iv) 'Other' Deposits with Reserve Bank	3,713	2,008	-291	-12.7	385	10.0	-1,705	-45.9	-574	-12.0	-2,216	-52.5
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	21,36,489	2,709	0.1	74,567	4.5	1,53,718	7.8	3,35,198	23.8	3,92,736	22.5
(a) Reserve Bank	3,96,555	3,70,087	-2,047	-0.5	-2,463	-0.6	-26,468	-7.8	2,02,713	12.4	1,60,964	-10.4
(b) Other Banks	15,86,216	17,66,402	4,756	0.3	77,030	5.3	1,80,186	11.4	1,32,485	9.4	2,31,772	15.1
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	43,39,320	42,654	1.0	1,38,260	4.0	1,03,914	2.5	5,88,402	19.3	7,09,651	19.6
(a) Reserve Bank	2,164	1,711	-89	-0.4	-3	-0.01	-453	-0.4	-9,033	-0.2	385	0.4
(b) Other Banks	42,33,242	43,37,609	42,742	1.0	1,38,263	4.0	1,04,367	2.5	5,97,436	19.7	7,09,266	19.5
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	14,64,828	23,345	1.6	46,315	3.6	71,501	5.1	-25,944	-1.9	1,37,045	10.3
(iv) Government's Currency Liabilities to the Public	12,724	12,959	—	—	492	4.4	235	1.8	1,345	12.9	1,198	10.2
(v) Banking Sector's Net Non-monetary Liabilities of which: Net Non-monetary Liabilities of RBI	11,24,680	11,29,745	42,964	4.0	43,099	5.1	5,064	0.5	1,27,182	16.6	2,36,044	26.4
	3,68,274	4,16,191	8,287	2.0	31,419	10.4	47,917	13.0	-64,520	-16.2	83,157	25.0

* 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)

Item	Outstanding as on				Variation over							
	2011		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Aug. 26 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
Reserve Money	13,76,881	13,69,370	-3,651	-0.3	20,108	1.7	-7,512	-0.5	2,39,689	25.6	1,93,576	16.5
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	9,83,544	-6,596	-0.7	57,318	7.2	33,885	3.6	1,50,305	21.3	1,26,678	14.8
(ii) Bankers' Deposits with RBI	4,23,509	3,82,215	1,426	0.4	-37,378	-10.6	-41,295	-9.8	90,817	40.5	67,294	21.4
(iii) 'Other' Deposits with RBI	3,713	3,611	1,520	72.7	167	4.4	-102	-2.7	-1,433	-26.3	-396	-9.9
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	3,68,132	-3,613	-0.9	-3,974	-10.0	-28,423	-7.2	1,97,460	12.4	1,60,521	-10.6
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	3,94,035	3,67,741	-4,034	-1.0	-4,290	-10.8	-26,294	-6.6	1,97,189	12.3	1,60,450	-10.7
(iii) Net Foreign Exchange Assets of RBI*	7,324	3,581	-573	-7.8	-277	-3.7	-3,742	-5.1	-7,956	-10.0	1,361	1.7
(iv) Government's Currency Liabilities to the Public	5,159	1,743	-573	-11.0	-274	-5.3	-3,417	-6.6	895	17.1	848	9.4
(v) Net Non-monetary Liabilities of RBI	13,28,553	14,31,000	16,908	1.2	61,423	5.0	1,02,447	7.7	-27,583	-2.1	1,37,628	10.6
	12,724	12,959	—	—	617	5.5	235	1.8	1,382	13.2	1,073	9.0
	3,68,274	4,46,303	16,372	3.8	37,681	12.5	78,029	21.2	-76,386	-18.4	1,07,008	31.5

* 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	
Aug. 22, 2011	1	18	26.065	18	26.065	8.00	3	735	3	735	7.00	25,330	—	-25,330
Aug. 23, 2011	1	13	23,965	13	23,965	8.00	2	755	2	755	7.00	23,210	—	-23,210
Aug. 24, 2011	1	28	46,580	28	46,580	8.00	2	700	2	700	7.00	45,880	—	-45,880
Aug. 25, 2011	1	21	43,110	21	43,110	8.00	5	1,440	5	1,440	7.00	41,670	—	-41,670
Aug. 26, 2011	3	32	53,090	32	53,090	8.00	16	3,875	16	3,875	7.00	49,215	—	-49,215

MSF: Marginal Standing Facility

'—' No bid was received in the auction.

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														
2010-2011	Jan. 5	Jan. 7	4,000	85	10,008	500	40	4,000	500	—	4,500	98.27	7.1027	62,859
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
	Aug. 24	Aug. 26	7,000	72	17,091	1,500	53	7,000	1,500	—	8,500	97.96	8.3528	1,18,869
182-day Treasury Bills														
2010-2011	Jan. 5	Jan. 7	1,500	50	5,332	—	14	1,500	—	—	1,500	96.53	7.2954	20,500
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
	Aug. 17	Aug. 18	3,000	67	7,825	—	48	3,000	—	—	3,000	96.00	8.3998	38,200
364-day Treasury Bills														
2010-2011	Jan. 12	Jan. 14	1,000	48	3,969	—	8	1,000	—	—	1,000	93.08	7.5012	42,610
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
	Aug. 24	Aug. 26	3,000	130	14,000	—	27	3,000	—	—	3,000	92.37	8.3065	59,245

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
	Aug. 13	Aug. 14	Aug. 15	Aug. 16	Aug. 17	Aug. 18	Aug. 19	Aug. 20	Aug. 21	Aug. 22	Aug. 23	Aug. 24	Aug. 25	Aug. 26
Average daily cash reserve requirement for the fortnight ending August 26, 2011	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272
Cash Balance with RBI	3,58,202	3,58,202	3,58,202	3,50,622	3,40,552	3,58,968	3,60,765	3,64,880	3,64,880	3,30,211	3,26,967	3,48,898	3,48,522	3,62,558

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	3
Oct. 8, 2010	3,44,158	38,285	6.36-8.26
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. 1, 2011	4,21,072	74,973	8.19-10.21
Jul. 15, 2011	4,05,973	28,431	8.20-10.10
Jul. 29, 2011	4,12,189	11,667	8.10-10.01

@ 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
Jul. 15, 2010	1,07,755	11,680	6.02-8.75
Oct. 15, 2010	1,32,093	35,490	6.50-10.00
Jan. 15, 2011	98,913	22,908	6.60-11.95
Apr. 15, 2011	1,05,518	30,840	7.15-12.30
Jun. 30, 2011	1,04,689	30,290	8.35-13.50
Jul. 15, 2011	1,28,347	29,818	8.10-13.25

@ 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			
		Aug. 14	Jun. 18 *	Aug. 13 #	Week	Month	End March	Year
		1	2	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	176.6	194.9	198.5	0.5	0.3	5.4	12.4
(i) Fruits and Vegetables	3.84	160.1	177.8	187.3	1.1	-3.6	12.2	17.0
Fuel and Power	14.91	147.8	160.2	167.2	—	1.0	5.9	13.1
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 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

	2010	2011				
	Aug. 26	Aug. 22	Aug. 23	Aug. 24	Aug. 25	Aug. 26
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	18226.35	16341.70	16498.47	16284.98	16146.33	15848.83
S & P CNX NIFTY (3.11.1995=1000)	5477.90	4898.80	4948.90	4888.90	4839.60	4747.80

16. Average Daily Turnover in Call Money Market

(₹ crore)

	Week Ended						
	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011	Aug. 12, 2011	Aug. 19, 2011	Aug. 26, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	11,179	12,366	9,334	6,794	9,168	8,182	9,042
(b) Lendings	12,358	13,466	10,320	8,054	10,501	9,054	9,937
2. Primary Dealers							
(a) Borrowings	1,189	1,100	986	1,274	1,333	872	895
(b) Lendings	10	—	—	14	—	—	—
3. Total							
(a) Borrowings	12,368	13,466	10,320	8,068	10,501	9,054	9,937
(b) Lendings	12,368	13,466	10,320	8,068	10,501	9,054	9,937

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					
	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011	Aug. 12, 2011	Aug. 19, 2011	Aug. 26, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	1,04,300	1,11,002	1,04,048	2,38,015	79,406	1,60,921
(b) State Government Securities	4,084	511	854	1,678	1,220	1,611
(c) 91-Day Treasury Bills	14,669	13,481	11,299	11,524	5,058	7,818
(d) 182-Day Treasury Bills	2,347	1,014	1,541	575	1,464	1,548
(e) 364-Day Treasury Bills	2,135	2,264	2,811	2,051	1,340	686
II. RBI*	82	—	393	44	339	16

@ 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												
Aug. 8, 2011	3,448	3,874	1,090	279	1,709	1,640	8,820	8,705	707	8,129	2,165	115
Aug. 9, 2011	2,757	3,459	1,196	144	1,831	1,652	9,814	10,213	874	5,204	1,540	108
Aug. 10, 2011	3,630	4,213	2,248	271	908	777	8,842	10,759	735	4,629	1,859	173
Aug. 11, 2011	3,155	2,216	1,063	184	982	916	7,384	8,988	1,110	5,488	1,075	190
Aug. 12, 2011	3,360	1,634	695	149	1,023	968	7,337	6,838	1,029	3,810	2,111	422
Sales												
Aug. 8, 2011	3,649	3,691	890	275	1,846	1,586	8,779	10,007	787	7,763	2,069	122
Aug. 9, 2011	2,808	3,511	1,331	147	1,940	1,660	9,600	11,044	1,288	4,802	1,433	97
Aug. 10, 2011	3,000	4,304	1,428	262	1,007	892	8,223	11,681	1,110	4,602	1,798	173
Aug. 11, 2011	2,496	3,364	873	176	1,079	887	7,210	9,635	1,305	5,275	1,148	166
Aug. 12, 2011	2,887	2,368	637	110	1,128	842	7,094	8,268	1,150	3,688	1,958	183

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)

	Week Ended					
	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011	Aug. 12, 2011	Aug. 19, 2011 @	Aug. 26, 2011
	1	2	3	4	5	6
Amount	1,989.95	1,502.87	1,428.97	889.91	94.53	1,020.89

@ The data pertain to week ended August 18, 2011 as markets were closed on August 19, 2011.

Source: National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	August 26, 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
Reserve Bank of India	—	—	—	—	—	—	—
Banks	—	40,448	10,487	13,207	64,142	-1,049	20,723
State Governments	72,067	24,869	3,250	203	1,00,388	5,522	-11,100
Others	3,755	53,552	24,463	45,835	1,27,606	2,120	44,207

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Aug. 26, 2011)	2010-2011 (Upto Aug. 27, 2010)	2010-2011	2011-2012 (Upto Aug. 26, 2011)	2010-2011 (Upto Aug. 27, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	2,17,000	2,38,000	4,37,000	1,57,666	1,54,966	3,25,414
2. RBI's OMO*: Sales	3,513	4,320	11,575			
Purchases	3,517	4,301	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 Aug. 19, 2011			For the Week Ended Aug. 26, 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	42	8.1085	8.2500	86	8.1517	8.2226
2013-14	31	8.2154	8.2933	193	8.1400	8.4296
2014-15	1	—	—	100	8.1300	8.1500
2015-16	49	8.1708	8.3032	135	8.1667	8.2220
2016-17	436	8.2165	8.3322	1,831	8.2197	8.3124
2017-18	—	—	—	90	8.2586	8.4888
2018-19	2,440	8.2531	8.5630	5,237	8.2382	8.3254
2019-20	253	8.3693	8.8653	334	8.3448	8.8840
2020-21	5	8.9598	8.9598	20	9.0079	9.0328
Beyond 2021	36,444	8.2323	8.5905	72,435	8.2055	8.5988
2. State Government Securities	610	8.4983	8.6000	806	8.4546	8.6599
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	416	6.0011	8.1500	940	8.0391	8.2473
(b) 15-91 days	2,115	8.0692	8.3528	3,218	8.0000	8.3528
(c) 92-182 days	730	8.3200	8.3780	778	8.2944	8.3502
(d) 183-364 days	670	8.1000	8.3000	90	8.2701	8.3200
II. RBI* : Sales	169			11		
Purchases	170			5+		
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	30,350	5.50 (1)	9.75 (17)	58,850	5.00 (1)	9.75 (20)
2. State Govt. Securities	152	7.97 (1)	8.05 (4)	364	7.11 (1)	8.05 (3)
3. 91-day Treasury Bills	16,318	7.95 (1)	8.05 (5)	25,645	7.85 (1)	8.20 (3)
4. 182-day Treasury Bills	5,866	7.85 (1)	8.05 (4)	8,591	7.85 (1)	8.10 (3)
5. 364-day Treasury Bills	2,874	7.95 (1)	8.05 (4)	7,334	7.25 (1)	8.30 (3)
IV. RBI: Repo * ^	1,36,585	—	8.00	1,92,810	—	8.00
Reverse Repo !	2,935	—	7.00	7,505	—	7.00

@ 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).

* 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>
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