



# RESERVE BANK OF INDIA BULLETIN

## WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

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

(₹ crore)

Item	2010		2011		Variation	
	Nov. 26	Nov. 18	Nov. 25 #	Week	Year	
	1	2	3	4	5	
<b>Notes Issued</b>	<b>8,89,304</b>	<b>10,08,147</b>	<b>10,02,283</b>	<b>-5,864</b>	<b>1,12,979</b>	
Notes in Circulation	8,89,288	10,08,132	10,02,267	-5,865	1,12,979	
Notes held in Banking Department	16	15	16	2	1	
<b>Deposits</b>						
Central Government	43,525	100	100	—	-43,425	
Market Stabilisation Scheme	—	—	—	—	—	
State Governments	41	42	42	—	1	
Scheduled Commercial Banks	3,10,878	3,58,393	3,71,379	12,986	60,502	
Scheduled State Co-operative Banks	3,858	3,847	3,827	-21	-31	
Other Banks	15,239	16,419	17,038	619	1,799	
Others	13,799	10,547	10,741	194	-3,058	
Other Liabilities	3,52,601	5,73,297	5,74,773	1,475	2,22,172	
<b>TOTAL LIABILITIES/ASSETS</b>	<b>16,29,245</b>	<b>19,70,794</b>	<b>19,80,184</b>	<b>9,390</b>	<b>3,50,939</b>	
Foreign Currency Assets <sup>(1)</sup>	12,14,422	14,11,897	14,12,538	641	1,98,116	
Gold Coin and Bullion <sup>(2)</sup>	96,510	1,31,442	1,31,442	—	34,932	
Rupee Securities (including Treasury Bills)	3,06,709	3,99,801	4,01,866	2,065	95,157	
<b>Loans and Advances</b>						
Central Government	—	15,849	21,325	5,476	21,325	
State Governments	1,242	1,322	91	-1,231	-1,152	
NABARD	—	—	—	—	—	
Scheduled Commercial Banks	4,582	3,219	5,832	2,613	1,251	
Scheduled State Co-operative Banks	30	—	—	—	-30	
Industrial Development Bank of India	—	—	—	—	—	
Export-Import Bank of India	—	—	—	—	—	
Others	367	646	736	90	370	
<b>Bills Purchased and Discounted</b>						
Commercial	—	—	—	—	—	
Treasury	—	—	—	—	—	
Investments <sup>(3)</sup>	1,320	1,320	1,320	—	—	
Other Assets	4,063	5,298	5,034	-263	971	

(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 Nov. 25, 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
<b>Total Reserves</b>	<b>15,79,000</b>	<b>304,365</b>	<b>886</b>	<b>-4,259</b>	<b>2,17,986</b>	<b>-453</b>	<b>2,46,646</b>	<b>7,031</b>	<b>2,36,939</b>	<b>10,386</b>
(a) Foreign Currency Assets +	14,10,555	270,377	610	-4,199	1,85,672	-3,953	2,10,478	2,563	1,97,276	5,122
(b) Gold \$	1,31,442	26,896	—	—	28,870	3,924	30,756	4,426	34,932	5,228
(c) SDRs @	23,421	4,489	175	-38	3,020	-80	668	-589	178	-593
(d) Reserve Position in the IMF**	13,582	2,603	101	-22	424	-344	4,744	631	4,553	629

+ Excludes ₹1,982 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 Nov. 18, 2011 #	Variation over				
		Fortnight	Financial year so far		Year-on-year	
			2010-2011	2011-2012	2010	2011
			1	2	3	4
<b>Liabilities to the Banking System</b>						
Demand and Time Deposits from Banks	69,809	-218	-828	-3,933	13,035	5,705
Borrowings from Banks <sup>(1)</sup>	26,775	3,400	-10,652	-2,949	4,915	5,069
Other Demand and Time Liabilities <sup>(2)</sup>	9,893	20	1,202	2,769	1,600	2,713
<b>Liabilities to Others</b>						
<b>Aggregate Deposits</b>	<b>56,47,264</b>	<b>-6,842</b>	<b>3,59,896</b>	<b>4,39,294</b>	<b>6,64,251</b>	<b>7,94,542</b>
		<b>(-0.1)</b>	<b>(8.0)</b>	<b>(8.4)</b>	<b>(15.9)</b>	<b>(16.4)</b>
Demand	5,59,375	-5,359	-7,645	-82,330	1,17,986	-78,589
Time	50,87,888	-1,483	3,67,541	5,21,624	5,46,264	8,73,131
Borrowings <sup>(3)</sup>	1,67,537	-2,324	9,050	36,196	15,091	54,208
Other Demand and Time Liabilities	3,48,135	-6,895	3,385	6,331	18,137	15,330
<b>Borrowings from Reserve Bank</b>	<b>3,219</b>	<b>2,349</b>	<b>4,405</b>	<b>-1,812</b>	<b>4,447</b>	<b>-1,227</b>
<b>Cash in Hand and Balances with Reserve Bank</b>	<b>3,96,873</b>	<b>16,858</b>	<b>25,992</b>	<b>47,364</b>	<b>76,918</b>	<b>63,913</b>
Cash in Hand	38,479	-8	6,751	8,134	8,767	6,151
Balances with Reserve Bank	3,58,393	16,867	19,241	39,230	68,150	57,762
<b>Assets with the Banking System</b>						
Balances with Other Banks <sup>(4)</sup>	55,111	-3,460	-16,465	-1,026	2,195	9,156
Money at Call and Short Notice	17,792	2,612	-5,056	1,186	4,860	5,180
Advances to Banks	7,616	899	-5,879	-4,953	1,764	3,603
Other Assets	70,376	-162	9,829	1,303	29,551	16,083
<b>Investments<sup>(5)</sup></b>	<b>17,13,986</b>	<b>-17,652</b>	<b>91,659</b>	<b>2,12,367</b>	<b>1,13,977</b>	<b>2,37,575</b>
		<b>(-1.0)</b>	<b>(6.6)</b>	<b>(14.1)</b>	<b>(8.4)</b>	<b>(16.1)</b>
Government Securities	17,09,909	-17,563	93,135	2,12,761	1,16,400	2,38,379
Other Approved Securities	4,078	-89	-1,476	-394	-2,423	-804
<b>Bank Credit</b>	<b>41,89,044</b>	<b>8,570</b>	<b>3,15,108</b>	<b>2,46,962</b>	<b>6,60,043</b>	<b>6,29,148</b>
		<b>(0.2)</b>	<b>(9.7)</b>	<b>(6.3)</b>	<b>(22.8)</b>	<b>(17.7)</b>
Food Credit	78,713	1,250	9,518	14,430	16,155	20,706
Non-food credit	41,10,331	7,320	3,05,590	2,32,531	6,43,887	6,08,442
Loans, Cash credit and Overdrafts	40,37,551	6,295	3,11,959	2,43,545	6,33,151	6,03,434
Inland Bills – Purchased	13,970	332	-1,287	526	787	3,244
Discounted <sup>(6)</sup>	81,566	1,304	4,935	1,700	19,936	14,413
Foreign Bills – Purchased	18,124	-401	186	-459	-311	1,806
Discounted	37,833	1,040	-685	1,649	6,480	6,251
<b>Cash-Deposit Ratio</b>	<b>7.03</b>					
<b>Investment-Deposit Ratio</b>	<b>30.35</b>					
<b>Credit-Deposit Ratio</b>	<b>74.18</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 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				
	Nov. 19	Oct. 14	Oct. 21	Oct. 28	Nov. 4	Nov. 11	Nov. 18
	1	2	3	4	5	6	7
Cash Reserve Ratio (per cent) <sup>(1)</sup>	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 <sup>(2)</sup>	7.50/8.50	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 <sup>(3)</sup>	7.00/8.00	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) <sup>(4)</sup>	6.77	8.27	8.26	8.40	8.47	8.60	8.57

(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	Nov. 18	Mar. 26	Nov. 19		
1	2	3	4	5	6	
<b>1. Bank Credit</b>	<b>39,42,083</b>	<b>41,89,044</b>	<b>2,46,962</b> (6.3)	<b>32,44,788</b>	<b>35,59,896</b>	<b>3,15,108</b> (9.7)
A. Food Credit	64,283	78,713	14,430	48,489	58,008	9,518
B. Non-food Credit	38,77,800	41,10,331	2,32,531 (6.0)	31,96,299	35,01,889	3,05,590 (9.6)
<b>2. Investments</b>	<b>1,47,601</b>	<b>1,70,648</b>	<b>23,047</b>	<b>1,18,071</b>	<b>1,52,741</b>	<b>34,670</b>
A. Commercial Paper	12,309	21,833	9,524	25,188	40,741	15,553
B. Shares Issued by (a+b)	41,316	38,298	-3,018	30,106	34,902	4,796
(a) Public Sector Undertakings	8,965	8,059	-905	4,625	7,721	3,097
(b) Private Corporate Sector	32,351	30,238	-2,113	25,481	27,181	1,699
C. Bonds/Debentures Issued by (a+b)	93,975	1,10,517	16,542	62,777	77,098	14,321
(a) Public Sector Undertakings	27,946	35,812	7,866	22,710	23,820	1,111
(b) Private Corporate Sector	66,029	74,705	8,676	40,067	53,278	13,211
<b>3. Total (1B + 2)</b>	<b>40,25,401</b>	<b>42,80,979</b>	<b>2,55,578</b> (6.3)	<b>33,14,370</b>	<b>36,54,629</b>	<b>3,40,260</b> (10.3)
<b>Memo Items:</b>						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	65,375	17,772	52,887	45,803	-7,084
B. Instruments Issued by Public Financial Institutions	31,296	32,518	1,222	32,597	28,515	-4,083
C. Bonds/Debentures Issued by Others	45,615	40,474	-5,141	30,902	29,481	-1,420

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)					
	Nov. 21	Nov. 22	Nov. 23	Nov. 24	Nov. 25	Nov. 21	Nov. 22	Nov. 23	Nov. 24	Nov. 25	
	1	2	3	4	5	6	7	8	9	10	
<b>RBI's Reference Rate (₹ per Foreign Currency)</b>											
US Dollar	51.7165	52.7015	52.1005	52.2500	52.1665	—	-14.06	-12.46	-12.61	-12.51	
Euro	69.8883	71.0788	70.0732	69.8261	69.4263	—	-12.39	-11.81	-12.47	-12.41	
<b>FEDAI Indicative Rates (₹ per Foreign Currency)</b>											
US Dollar	Buying	51.7100	52.6700	52.1450	52.2500	52.1650	—	-14.01	-12.53	-12.62	-12.50
	Selling	51.7200	52.6800	52.1550	52.2600	52.6625	—	-14.01	-12.53	-12.62	-13.31
Pound Sterling	Buying	81.3975	82.3800	81.4200	81.2225	80.6325	—	-11.93	-10.90	-11.15	-10.81
	Selling	81.4275	82.4125	81.4550	81.2550	80.6625	—	-11.92	-10.90	-11.16	-10.81
Euro	Buying	69.8700	71.0250	70.1550	69.8175	69.4100	—	-12.32	-11.90	-12.45	-12.39
	Selling	69.9000	71.0450	70.1850	69.8350	69.4450	—	-12.32	-11.90	-12.45	-12.38
100 Yen	Buying	67.2950	68.3150	67.6850	67.7250	67.3625	—	-20.55	-19.49	-18.96	-18.84
	Selling	67.3250	68.3525	67.7150	67.7550	67.3925	—	-20.56	-19.50	-18.95	-18.82
<b>Inter-Bank Forward Premia of US Dollar (per cent per annum)</b>											
1-month	5.57	6.94	7.02	6.66	6.33						
3-month	4.06	4.59	4.49	4.86	4.56						
6-month	3.23	3.66	3.55	3.92	3.62						

— 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 #	Nov. 18 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
<b>M<sub>3</sub></b>	<b>64,99,548</b>	<b>70,13,674</b>	<b>3,113</b>	<b>—</b>	<b>4,87,867</b>	<b>8.7</b>	<b>5,14,125</b>	<b>7.9</b>	<b>8,60,005</b>	<b>16.4</b>	<b>9,23,075</b>	<b>15.2</b>
<b>Components (i+ii+iii+iv)</b>												
(i) Currency with the Public	9,14,197	9,77,384	9,333	1.0	1,04,274	13.6	63,187	6.9	1,48,151	20.5	1,05,617	12.1
(ii) Demand Deposits with Banks	7,17,660	6,38,474	-5,583	-0.9	-7,226	-1.0	-79,185	-11.0	1,29,773	22.3	-72,269	-10.2
(iii) Time Deposits with Banks	48,63,979	53,96,693	-452	—	3,91,099	9.5	5,32,714	11.0	5,83,303	14.9	8,92,164	19.8
(iv) 'Other' Deposits with Reserve Bank	3,713	1,123	-186	-14.2	-279	-7.3	-2,590	-69.8	-1,222	-25.6	-2,437	-68.5
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net Bank Credit to												
Government (a+b)	19,82,771	22,12,915	20,071	0.9	1,51,676	9.1	2,30,144	11.6	3,19,755	21.3	3,92,053	21.5
(a) Reserve Bank	3,96,555	4,16,903	36,725		47,928		20,348		1,87,185		1,57,390	
(b) Other Banks	15,86,216	17,96,012	-16,654	-0.9	1,03,748	7.1	2,09,796	13.2	1,32,570	9.3	2,34,663	15.0
(ii) Bank Credit to												
Commercial Sector (a+b)	42,35,406	44,86,142	9,444	0.2	3,46,568	9.9	2,50,735	5.9	7,00,317	22.3	6,48,164	16.9
(a) Reserve Bank	2,164	1,908	586	—	244	—	-256	—	-3,824	—	336	—
(b) Other Banks	42,33,242	44,84,233	8,859	0.2	3,46,324	9.9	2,50,991	5.9	7,04,141	22.5	6,47,828	16.9
(iii) Net Foreign Exchange												
Assets of Banking Sector*	13,93,327	15,84,738	32,960	2.1	97,851	7.6	1,91,411	13.7	27,479	2.0	2,05,419	14.9
(iv) Government's Currency												
Liabilities to the Public	12,724	13,312	—	—	984	8.7	587	4.6	1,522	14.2	1,058	8.6
(v) Banking Sector's Net												
Non-monetary Liabilities of which:	11,24,680	12,83,433	59,363	4.8	1,09,212	12.8	1,58,752	14.1	1,89,069	24.5	3,23,619	33.7
Net Non-monetary Liabilities of RBI	3,68,274	5,77,475	46,691	8.8	60,247	20.0	2,09,201	56.8	-26,655	-6.9	2,15,613	59.6

\* 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 #	Nov. 25 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
<b>Reserve Money</b>	<b>13,76,881</b>	<b>14,09,139</b>	<b>7,913</b>	<b>0.6</b>	<b>80,928</b>	<b>7.0</b>	<b>32,258</b>	<b>2.3</b>	<b>2,36,992</b>	<b>23.7</b>	<b>1,72,525</b>	<b>14.0</b>
<b>Components (i+ii+iii)</b>												
(i) Currency in Circulation	9,49,659	10,15,578	-5,865	-0.6	1,01,993	12.8	65,919	6.9	1,49,486	19.9	1,14,037	12.6
(ii) Bankers' Deposits with RBI	4,23,509	3,92,244	13,585	3.6	-22,324	-6.3	-31,265	-7.4	87,195	35.9	62,270	18.9
(iii) 'Other' Deposits with RBI	3,713	1,316	194	17.3	1,260	32.8	-2,396	-64.5	311	6.5	-3,782	-74.2
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net RBI Credit to Government	3,96,555	4,23,184	6,281		52,906		26,629		1,96,852		1,58,693	
of which: to Centre	3,94,035	4,23,136	7,512		51,709		29,101		1,95,568		1,59,845	
(ii) RBI Credit to Banks & Commercial Sector	7,324	7,868	2,703		3,781		545		863		1,590	
o/w: to Banks (includes NABARD)	5,159	5,870	2,613		3,484		711		4,653		1,218	
(iii) Net Foreign Exchange												
Assets of RBI*	13,28,553	15,43,962	641	—	78,966	6.4	2,15,409	16.2	-944	-0.1	2,33,048	17.8
(iv) Government's Currency												
Liabilities to the Public	12,724	13,312	—	—	984	8.7	587	4.6	1,426	13.2	1,058	8.6
(v) Net Non-monetary												
Liabilities of RBI	3,68,274	5,79,187	1,712	0.3	55,708	18.5	2,10,913	57.3	-38,796	-9.8	2,21,864	62.1

\* 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	
Nov. 21, 2011	1	49	1,27,335	49	1,27,335	8.50	1	10	1	10	7.50	1,27,325	—	-1,27,325
Nov. 22, 2011	1	50	1,31,540	50	1,31,540	8.50	—	—	—	—	—	1,31,540	—	-1,31,540
Nov. 23, 2011	1	54	1,35,440	54	1,35,440	8.50	1	10	1	10	7.50	1,35,430	—	-1,35,430
Nov. 24, 2011	1	43	1,13,165	43	1,13,165	8.50	2	260	2	260	7.50	1,12,905	—	-1,12,905
Nov. 25, 2011	3	44	98,775	44	98,775	8.50	1	15	1	15	7.50	98,760	—	-98,760

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	
<b>91-day Treasury Bills</b>													
<b>2011-2012</b>													
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
Nov. 23	Nov. 25	4,000	74	12,925	4,000	28	4,000	4,000	—	8,000	97.84	8.8550	94,619
<b>182-day Treasury Bills</b>													
<b>2011-2012</b>													
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
Nov. 23	Nov. 25	4,000	86	12,367	1	26	4,000	1	—	4,001	95.79	8.8361	43,351
<b>364-day Treasury Bills</b>													
<b>2011-2012</b>													
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
Nov. 16	Nov. 18	4,000	134	19,547	203	24	4,000	203	—	4,203	91.90	8.8500	71,369

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
	Nov. 19	Nov. 20	Nov. 21	Nov. 22	Nov. 23	Nov. 24	Nov. 25	Nov. 26	Nov. 27	Nov. 28	Nov. 29	Nov. 30	Dec. 1	Dec. 2
Average daily cash reserve requirement for the fortnight ending December 2, 2011	3,60,575	3,60,575	3,60,575	3,60,575	3,60,575	3,60,575	3,60,575	3,60,575	3,60,575	3,60,575	3,60,575	3,60,575	3,60,575	3,60,575
Cash Balance with RBI	3,63,351	3,63,351	3,68,939	3,72,909	3,76,010	3,70,881	3,71,729							

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	
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. 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	

@ 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
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
Jul. 15, 2011	1,28,347	29,818	8.10-13.25
Sep. 15, 2011	1,59,701	31,045	8.47-14.00
Sep. 30, 2011	1,44,621	37,926	7.83-14.50

@ 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			
		Nov. 13	Sep. 17 *	Nov. 12 #	Week	Month	End March	Year
		1	2	3	4	5	6	7
<b>ALL COMMODITIES @</b>	<b>100.00</b>	..	..	..	..	..	..	..
Primary Articles	20.12	185.1	204.0	201.9	-0.5	-1.3	7.2	9.1
(i) Fruits and Vegetables	3.84	176.9	195.6	196.3	-1.8	-4.8	17.6	11.0
Fuel and Power	14.91	148.5	169.4	171.5	0.0	0.8	8.6	15.5
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				
	Nov. 25	Nov. 21	Nov. 22	Nov. 23	Nov. 24	Nov. 25
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	19318.16	15946.10	16065.42	15699.97	15858.49	15695.43
S & P CNX NIFTY (3.11.1995=1000)	5799.75	4778.35	4812.35	4706.45	4756.45	4710.05

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

(₹ crore)

	Week Ended						
	Oct. 14, 2011	Oct. 21, 2011	Oct. 28, 2011	Nov. 4, 2011	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011
	1	2	3	4	5	6	7
<b>1. Banks</b>							
(a) Borrowings	12,907	8,972	12,550	10,022	8,613	8,551	9,495
(b) Lendings	13,645	9,467	12,985	10,479	9,585	9,003	10,613
<b>2. Primary Dealers</b>							
(a) Borrowings	738	495	435	457	972	452	1,118
(b) Lendings	—	—	—	—	—	—	—
<b>3. Total</b>							
(a) Borrowings	13,645	9,467	12,985	10,479	9,585	9,003	10,613
(b) Lendings	13,645	9,467	12,985	10,479	9,585	9,003	10,613

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					
	Oct. 21, 2011	Oct. 28, 2011	Nov. 4, 2011	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011
	1	2	3	4	5	6
<b>I. Outright Transactions</b>						
(a) Govt. of India Dated Securities	1,10,688	54,170	1,10,797	53,364	1,31,544	85,526
(b) State Government Securities	2,143	456	603	1,740	1,631	2,163
(c) 91-Day Treasury Bills	5,256	4,966	7,536	4,025	3,753	2,805
(d) 182-Day Treasury Bills	1,184	1,452	1,815	1,060	2,940	2,656
(e) 364-Day Treasury Bills	3,106	988	2,998	971	4,748	904
<b>II. RBI*</b>	<b>422</b>	<b>536</b>	<b>99</b>	<b>60</b>	<b>133</b>	<b>11,073</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
<b>Purchases</b>												
Nov. 7, 2011 +												
Nov. 8, 2011	2,771	1,550	595	336	471	330	6,643	7,425	760	2,736	1,697	93
Nov. 9, 2011	2,765	2,060	798	219	532	556	8,554	7,659	1,211	3,523	1,536	245
Nov. 10, 2011 +												
Nov. 11, 2011	2,162	1,415	456	451	266	230	7,317	4,863	650	2,982	1,887	379
<b>Sales</b>												
Nov. 7, 2011 +												
Nov. 8, 2011	2,889	1,654	1,072	338	452	328	6,378	6,900	990	2,756	1,615	92
Nov. 9, 2011	2,627	1,879	1,214	218	522	572	7,937	7,979	1,591	3,521	1,452	242
Nov. 10, 2011 +												
Nov. 11, 2011	1,756	1,925	975	454	241	266	6,466	3,854	1,022	3,038	1,900	364

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					
	Oct. 21, 2011	Oct. 28, 2011	Nov. 4, 2011	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011
	1	2	3	4	5	6
Amount	1,326.51	294.62	1,029.07	137.78	599.42	1,223.53

Source: National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	November 25, 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	—	29,206	16,525	20,397	66,128	-876	22,710
State Governments	75,295	25,118	400	419	1,01,231	9,171	-10,257
Others	2,291	40,296	26,426	50,553	1,19,566	-932	36,167

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Nov. 25, 2011)	2010-2011 (Upto Nov. 26, 2010)	2010-2011	2011-2012 (Upto Nov. 25, 2011)	2010-2011 (Upto Nov. 26, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	3,28,000	3,61,000	4,37,000	2,54,419	2,75,813	3,25,414
2. RBI's OMO*: Sales	5,798	5,519	11,575			
Purchases	15,259	13,862	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)<sup>@</sup>

(Amount in ₹ crore)

Item	For the Week Ended Nov. 18, 2011			For the Week Ended Nov. 25, 2011		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	1	2	3	4	5	6
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	—	—	—	—	—	—
2012-13	451	8.7273	8.8608	560	8.7784	8.8759
2013-14	10	8.6060	8.6060	—	—	—
2014-15	—	—	—	140	8.6000	8.7221
2015-16	21	8.6833	8.7015	227	8.6429	8.7500
2016-17	588	8.7391	9.0136	63	8.7539	8.8029
2017-18	327	8.7301	9.1022	41	8.7769	8.7999
2018-19	5,633	8.7994	9.0611	7,241	8.7842	8.9287
2019-20	25	9.0500	9.0500	—	—	—
2020-21	675	9.0000	9.6814	205	8.9103	9.1318
Beyond 2021	58,042	8.7694	9.3028	34,288	8.7705	9.1723
2. State Government Securities	816	9.0630	9.2340	1,082	9.0993	9.2406
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	819	8.5000	8.8921	334	8.7400	8.8686
(b) 15-91 days	2,365	8.6196	8.8550	1,318	8.6801	8.8696
(c) 92-182 days	1,339	8.7500	8.8600	1,079	8.7000	8.8361
(d) 183-364 days	1,199	8.7158	8.8500	450	8.4967	8.7000
<b>II. RBI* : Sales</b>	<b>66</b>			<b>814</b>		
<b>Purchases</b>	<b>66</b>			<b>10,259 +</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	38,882	7.00 (1)	10.00 (92)	39,015	7.50 (1)	9.40 (15)
2. State Govt. Securities	38	8.50 (1)	10.25 (15)	319	8.30 (1)	8.75 (3)
3. 91-day Treasury Bills	21,492	8.00 (1)	8.75 (3)	20,275	8.45 (1)	8.90 (3)
4. 182-day Treasury Bills	10,200	8.45 (1)	8.90 (3)	8,494	8.45 (1)	8.72 (3)
5. 364-day Treasury Bills	9,014	8.40 (1)	8.70 (3)	10,933	8.45 (1)	8.75 (3)
<b>IV. RBI: Repo * ^</b>	<b>5,00,685</b>	<b>8.50</b>	<b>8.50</b>	<b>6,06,255</b>	<b>8.50</b>	<b>8.50</b>
<b>Reverse Repo !</b>	<b>1,440</b>	<b>7.50</b>	<b>7.50</b>	<b>295</b>	<b>7.50</b>	<b>7.50</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 (% 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.

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