



# RESERVE BANK OF INDIA BULLETIN

## WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

September 9, 2011

No. 36

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

(₹ crore)

Item	2010		2011		Variation	
	Sep. 3	Aug. 26	Sep. 2 #	Week	Year	
	1	2	3	4	5	
<b>Notes Issued</b>	<b>8,45,356</b>	<b>9,70,600</b>	<b>9,74,006</b>	<b>3,407</b>	<b>1,28,651</b>	
Notes in Circulation	8,45,340	9,70,585	9,73,988	3,403	1,28,648	
Notes held in Banking Department	16	15	18	4	3	
<b>Deposits</b>						
Central Government	101	101	100	—	—	
Market Stabilisation Scheme	—	—	—	—	—	
State Governments	41	42	42	—	1	
Scheduled Commercial Banks	2,95,725	3,62,414	3,66,225	3,812	70,500	
Scheduled State Co-operative Banks	4,046	3,609	3,762	153	-284	
Other Banks	14,420	16,192	17,039	847	2,619	
Others	12,811	12,253	12,329	75	-482	
Other Liabilities	3,51,366	4,49,205	4,56,366	7,161	1,05,001	
<b>TOTAL LIABILITIES/ASSETS</b>	<b>15,23,864</b>	<b>18,14,416</b>	<b>18,29,871</b>	<b>15,455</b>	<b>3,06,007</b>	
Foreign Currency Assets <sup>(1)</sup>	12,07,044	13,19,078	13,08,723	-10,355	1,01,678	
Gold Coin and Bullion <sup>(2)</sup>	94,199	1,11,940	1,30,323	18,383	36,124	
Rupee Securities (including Treasury Bills)	2,05,346	3,46,401	3,35,603	-10,798	1,30,257	
<b>Loans and Advances</b>						
Central Government	—	21,192	39,461	18,269	39,461	
State Governments	71	433	289	-145	217	
NABARD	—	—	—	—	—	
Scheduled Commercial Banks	938	1,701	3,116	1,415	2,178	
Scheduled State Co-operative Banks	—	—	—	—	—	
Industrial Development Bank of India	—	—	—	—	—	
Export-Import Bank of India	—	—	—	—	—	
Others	25	580	580	—	555	
<b>Bills Purchased and Discounted</b>						
Commercial	—	—	—	—	—	
Treasury	—	—	—	—	—	
Investments <sup>(3)</sup>	2,750	1,320	1,320	—	-1,430	
Other Assets	13,490	11,771	10,456	-1,315	-3,035	

(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 Sep. 2, 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>14,72,740</b>	<b>320,785</b>	<b>7,732</b>	<b>1,610</b>	<b>1,11,726</b>	<b>15,967</b>	<b>1,40,386</b>	<b>23,451</b>	<b>1,40,293</b>	<b>35,457</b>
(a) Foreign Currency Assets +	13,07,575	284,875	-10,352	-1,320*	82,692	10,545	1,07,498	17,061	1,01,698	26,491
(b) Gold \$	1,30,323	28,319	18,383	2,970	27,751	5,347	29,637	5,849	36,124	8,311
(c) SDRs @	21,187	4,616	-182	-24	786	47	-1,566	-462	-2,127	-379
(d) Reserve Position in the IMF**	13,655	2,975	-117	-16	497	28	4,817	1,003	4,598	1,034

+ Excludes ₹1,148 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. 26, 2011 #	Variation over				
		Fortnight	Financial year so far		Year-on-year	
			2010-2011	2011-2012	2010	2011
	1	2	3	4	5	6
<b>Liabilities to the Banking System</b>						
Demand and Time Deposits from Banks	71,603	2,466	-3,102	-2,138	10,867	9,775
Borrowings from Banks <sup>(1)</sup>	23,727	-6,362	-6,192	-5,997	3,397	-2,439
Other Demand and Time Liabilities <sup>(2)</sup>	9,963	-106	1,102	2,838	-6,380	2,882
<b>Liabilities to Others</b>						
<b>Aggregate Deposits</b>	<b>55,09,100</b>	<b>17,650</b>	<b>1,81,291</b>	<b>3,01,131</b>	<b>5,93,405</b>	<b>8,34,984</b>
		<b>(0.3)</b>	<b>(4.0)</b>	<b>(5.8)</b>	<b>(14.5)</b>	<b>(17.9)</b>
Demand	5,58,689	12,408	-40,938	-83,016	66,836	-45,982
Time	49,50,411	5,242	2,22,229	3,84,147	5,26,569	8,80,966
Borrowings <sup>(3)</sup>	1,62,542	5,576	24,683	31,201	10,895	33,581
Other Demand and Time Liabilities	3,60,553	-2,947	-5,350	18,748	6,443	36,482
<b>Borrowings from Reserve Bank</b>	<b>1,701</b>	<b>585</b>	<b>853</b>	<b>-3,330</b>	<b>895</b>	<b>806</b>
<b>Cash in Hand and Balances with Reserve Bank</b>	<b>3,97,721</b>	<b>6,306</b>	<b>18,941</b>	<b>48,212</b>	<b>91,994</b>	<b>71,812</b>
Cash in Hand	35,308	1,512	3,501	4,962	5,594	6,229
Balances with Reserve Bank	3,62,414	4,794	15,440	43,251	86,399	65,583
<b>Assets with the Banking System</b>						
Balances with Other Banks <sup>(4)</sup>	50,151	-2,215	-17,221	-5,986	-815	4,952
Money at Call and Short Notice	15,649	-4,545	-3,124	-957	2,826	1,104
Advances to Banks	7,510	-312	-3,528	-5,059	4,667	1,146
Other Assets	72,172	699	6,794	3,098	15,299	20,915
<b>Investments<sup>(5)</sup></b>	<b>17,00,423</b>	<b>14,650</b>	<b>93,131</b>	<b>1,98,804</b>	<b>1,11,891</b>	<b>2,22,540</b>
		<b>(0.9)</b>	<b>(6.7)</b>	<b>(13.2)</b>	<b>(8.2)</b>	<b>(15.1)</b>
Government Securities	16,96,217	14,685	93,944	1,99,069	1,15,205	2,23,878
Other Approved Securities	4,206	-35	-814	-266	-3,315	-1,338
<b>Bank Credit</b>	<b>40,44,862</b>	<b>-3,595</b>	<b>1,09,189</b>	<b>1,02,779</b>	<b>5,47,237</b>	<b>6,90,884</b>
		<b>(-0.1)</b>	<b>(3.4)</b>	<b>(2.6)</b>	<b>(19.5)</b>	<b>(20.6)</b>
Food Credit	73,581	1,134	-1,204	9,299	-1,826	26,296
Non-food credit	39,71,280	-4,729	1,10,393	93,481	5,49,063	6,64,588
Loans, Cash credit and Overdrafts	39,01,565	-1,952	1,10,606	1,07,558	5,23,061	6,68,801
Inland Bills – Purchased	11,008	286	-2,286	-2,436	-437	1,280
Discounted <sup>(6)</sup>	81,243	-2,025	1,085	1,377	17,616	17,940
Foreign Bills – Purchased	17,385	-332	265	-1,198	945	987
Discounted	33,662	428	-481	-2,522	6,052	1,876
<b>Cash-Deposit Ratio</b>	<b>7.22</b>					
<b>Investment-Deposit Ratio</b>	<b>30.87</b>					
<b>Credit-Deposit Ratio</b>	<b>73.42</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.

**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. 27	Jul. 22	Jul. 29	Aug. 5	Aug. 12	Aug. 19	Aug. 26
	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>	7.50/8.00	9.50/10.25	9.50/10.75	9.50/10.75	9.50/10.75	10.00/10.75	10.00/10.75
Deposit Rate <sup>(3)</sup>	6.75-7.75	8.50-9.25	8.50-9.25	8.50-9.50	8.50-9.50	8.50-9.50	8.50-9.50
Call Money Rate (Weighted Average) <sup>(4)</sup>	4.75	7.63	7.81	7.97	7.96	7.98	7.96

(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. 26	Mar. 26	Aug. 27		
1	2	3	4	5	6	
<b>1. Bank Credit</b>	<b>39,42,083</b>	<b>40,44,862</b>	<b>1,02,779</b>	<b>32,44,788</b>	<b>33,53,977</b>	<b>1,09,189</b>
			(2.6)			(3.4)
A. Food Credit	64,283	73,581	9,299	48,489	47,285	-1,204
B. Non-food Credit	38,77,800	39,71,280	93,481	31,96,299	33,06,692	1,10,393
			(2.4)			(3.5)
<b>2. Investments</b>	<b>1,47,601</b>	<b>1,50,656</b>	<b>3,055</b>	<b>1,18,071</b>	<b>1,45,969</b>	<b>27,898</b>
A. Commercial Paper	12,309	15,977	3,667	25,188	38,297	13,109
B. Shares Issued by (a+b)	41,316	38,870	-2,446	30,106	34,707	4,601
(a) Public Sector Undertakings	8,965	8,227	-737	4,625	7,227	2,602
(b) Private Corporate Sector	32,351	30,643	-1,709	25,481	27,480	1,999
C. Bonds/Debentures Issued by (a+b)	93,975	95,810	1,834	62,777	72,965	10,189
(a) Public Sector Undertakings	27,946	25,193	-2,753	22,710	23,091	381
(b) Private Corporate Sector	66,029	70,616	4,587	40,067	49,874	9,807
<b>3. Total (1B + 2)</b>	<b>40,25,401</b>	<b>41,21,937</b>	<b>96,536</b>	<b>33,14,370</b>	<b>34,52,662</b>	<b>1,38,292</b>
			(2.4)			(4.2)
<b>Memo Items:</b>						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	69,619	22,016	52,887	61,818	8,931
B. Instruments Issued by Public Financial Institutions	31,296	30,569	-727	32,597	27,223	-5,374
C. Bonds/Debentures Issued by Others	45,615	53,471	7,856	30,902	39,376	8,475

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. 29	Aug. 30	Aug. 31+	Sep. 1+	Sep. 2	Aug. 29	Aug. 30	Aug. 31+	Sep. 1+	Sep. 2
	1	2	3	4	5	6	7	8	9	10
<b>RBI's Reference Rate (₹ per Foreign Currency)</b>										
US Dollar	45.8708	46.0190			45.8965	—	1.78			1.92
Euro	66.6795	66.6958			65.4075	—	-10.53			-8.36
<b>FEDAI Indicative Rates (₹ per Foreign Currency)</b>										
US Dollar	{ Buying Selling	45.8600 45.8700	45.9900 46.0000			45.9100 45.9200	— —	1.83 1.83		1.88 1.88
Pound Sterling	{ Buying Selling	75.1500 75.1800	75.4325 75.4625			74.2550 74.2950	— —	-3.53 -3.53		-2.88 -2.87
Euro	{ Buying Selling	66.6675 66.7000	66.7000 66.7175			65.3900 65.4175	— —	-10.59 -10.58		-8.32 -8.32
100 Yen	{ Buying Selling	59.7600 59.7975	59.9150 59.9500			59.7325 59.7675	— —	-8.06 -8.07		-6.99 -6.99
<b>Inter-Bank Forward Premia of US Dollar (per cent per annum)</b>										
1-month		4.19	2.09			2.88				
3-month		4.19	2.91			3.31				
6-month		3.03	2.89			3.20				

+ Market closed.

— 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. 26 #	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>68,35,013</b>	<b>11,161</b>	<b>0.2</b>	<b>2,51,747</b>	<b>4.5</b>	<b>3,35,464</b>	<b>5.2</b>	<b>7,88,782</b>	<b>15.6</b>	<b>9,80,534</b>	<b>16.7</b>
<b>Components (i+ii+iii+iv)</b>												
(i) Currency with the Public	9,14,197	9,42,873	-7,966	-0.8	55,764	7.3	28,677	3.1	1,44,128	21.2	1,19,617	14.5
(ii) Demand Deposits with Banks	7,17,660	6,34,861	12,320	2.0	-40,346	-5.6	-82,798	-11.5	82,041	13.8	-42,763	-6.3
(iii) Time Deposits with Banks	48,63,979	52,53,667	5,205	0.1	2,36,161	5.7	3,89,688	8.0	5,64,045	14.9	9,04,076	20.8
(iv) 'Other' Deposits with Reserve Bank	3,713	3,611	1,603	79.8	167	4.4	-102	-2.7	-1,433	-26.3	-396	-9.9
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net Bank Credit to Government (a+b)	19,82,771	21,49,286	12,797	0.6	99,206	5.9	1,66,515	8.4	3,31,669	23.1	3,80,895	21.5
(a) Reserve Bank	3,96,555	3,68,132	-1,955		-3,974		-28,423		1,97,460		1,60,521	
(b) Other Banks	15,86,216	17,81,155	14,752	0.8	1,03,180	7.1	1,94,938	12.3	1,34,209	9.4	2,20,374	14.1
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	43,35,825	-3,495	-0.1	1,29,506	3.7	1,00,419	2.4	5,75,899	18.9	7,14,910	19.7
(a) Reserve Bank	2,164	1,839	128	—	-3	—	-326	—	-8,851	—	513	—
(b) Other Banks	42,33,242	43,33,987	-3,623	-0.1	1,29,509	3.7	1,00,744	2.4	5,84,750	19.3	7,14,397	19.7
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	14,95,774	30,946	2.1	53,777	4.2	1,02,447	7.4	-36,605	-2.7	1,60,529	12.0
(iv) Government's Currency Liabilities to the Public	12,724	12,959	—	—	617	5.5	235	1.8	1,382	13.2	1,073	9.0
(v) Banking Sector's Net Non-monetary Liabilities of which: Net Non-monetary Liabilities of RBI	11,24,680	11,58,832	29,088	2.6	31,358	3.7	34,152	3.0	83,562	10.5	2,76,873	31.4
	3,68,274	4,46,303	30,112	7.2	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.

## 8. Reserve Money: Components and Sources

(₹ crore)

Item	Outstanding as on				Variation over							
	2011		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Sep. 2 #	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>13,77,660</b>	<b>8,290</b>	<b>0.6</b>	<b>19,745</b>	<b>1.7</b>	<b>778</b>	<b>0.1</b>	<b>2,37,682</b>	<b>25.3</b>	<b>2,02,229</b>	<b>17.2</b>
<b>Components (i+ii+iii)</b>												
(i) Currency in Circulation	9,49,659	9,86,948	3,403	0.3	57,678	7.2	37,288	3.9	1,46,271	20.6	1,29,721	15.1
(ii) Bankers' Deposits with RBI	4,23,509	3,87,026	4,812	1.3	-38,109	-10.8	-36,483	-8.6	91,463	41.1	72,836	23.2
(iii) 'Other' Deposits with RBI	3,713	3,686	75	2.1	176	4.6	-27	-0.7	-53	-1.3	-329	-8.2
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	3,75,435	7,303		-6,064		-21,120		2,00,766		1,69,914	
	3,94,035	3,75,189	7,448		-6,090		-18,846		2,00,944		1,69,697	
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	7,324	4,996	1,415		-234		-2,327		-7,003		2,733	
	5,159	3,158	1,415		-231		-2,002		938		2,220	
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	14,39,028	8,028	0.6	69,277	5.6	1,10,475	8.3	-27,260	-2.1	1,37,803	10.6
(iv) Government's Currency Liabilities to the Public	12,724	12,959	—	—	617	5.5	235	1.8	1,382	13.2	1,073	9.0
(v) Net Non-monetary Liabilities of RBI	3,68,274	4,54,759	8,456	1.9	43,850	14.5	86,485	23.5	-69,797	-16.8	1,09,294	31.6

\* 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.

## 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. 29, 2011	1	28	58,010	28	58,010	8.00	4	1,260	4	1,260	7.00	56,750	—	-56,750
Aug. 30, 2011	3	26	47,900	26	47,900	8.00	3	425	3	425	7.00	47,475	—	-47,475
Sep. 2, 2011	3	25	39,055	25	39,055	8.00	3	120	3	120	7.00	38,935	—	-38,935

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							
				Com- petitive	Non- Com- petitive		Com- petitive	Non- Com- petitive						
1	2	3	4	5	6	7	8	9	10	11	12	13		
<b>91-day Treasury Bills</b>														
<b>2010-2011</b>	Jan. 5	Jan. 7	4,000	85	10,008	500	40	4,000	500	—	4,500	98.27	7,1027	62,859
<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
	Aug. 30	Sep. 2	7,000	79	15,992	6,500	61	7,000	6,500	—	13,500	97.96	8,3946	1,22,869
<b>182-day Treasury Bills</b>														
<b>2010-2011</b>	Jan. 5	Jan. 7	1,500	50	5,332	—	14	1,500	—	—	1,500	96.53	7,2954	20,500
<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
	Aug. 30	Sep. 2	3,000	59	6,430	—	28	3,000	—	—	3,000	95.99	8,3998	39,200
<b>364-day Treasury Bills</b>														
<b>2010-2011</b>	Jan. 12	Jan. 14	1,000	48	3,969	—	8	1,000	—	—	1,000	93.08	7,5012	42,610
<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
	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. 27	Aug. 28	Aug. 29	Aug. 30	Aug. 31	Sep. 1	Sep. 2	Sep. 3	Sep. 4	Sep. 5	Sep. 6	Sep. 7	Sep. 8	Sep. 9
Average daily cash reserve requirement for the fortnight ending September 9, 2011	3,50,851	3,50,851	3,50,851	3,50,851	3,50,851	3,50,851	3,50,851	3,50,851	3,50,851	3,50,851	3,50,851	3,50,851	3,50,851	3,50,851
Cash Balance with RBI	3,68,040	3,68,040	3,70,834	3,60,601	3,60,692	3,62,711	3,64,493							

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
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	4	5	6
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			
Jul. 15, 2011	1,28,347	29,818	8.10-13.25			
Jul. 31, 2011	1,33,691	16,868	7.06-14.50			

@ 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			
		Aug. 21	Jun. 25 *	Aug. 20 #	Week	Month	End March	Year	
		1	2	3	4	5	6	7	8
<b>ALL COMMODITIES @</b>	<b>100.00</b>	..	..	..	..	..	..	..	..
Primary Articles	20.12	177.9	196.7	200.9	1.2	2.0	6.6	12.9	
(i) Fruits and Vegetables	3.84	162.5	181.9	192.9	3.0	0.9	15.6	18.7	
Fuel and Power	14.91	148.2	166.3	166.8	-0.2	0.7	5.6	12.6	
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			
	Sep. 2	Aug. 29	Aug. 30	Aug. 31 +	Sep. 1 +	Sep. 2
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	18238.31	16416.33	16676.75			16821.46
S & P CNX NIFTY (3.11.1995=1000)	5486.15	4919.60	5001.00			5040.00

+ Market closed.

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

(₹ crore)

	Week Ended						
	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011	Aug. 12, 2011	Aug. 19, 2011	Aug. 26, 2011	Sep. 2, 2011
	1	2	3	4	5	6	7
<b>1. Banks</b>							
(a) Borrowings	12,366	9,334	6,794	9,168	8,182	9,042	9,800
(b) Lendings	13,466	10,320	8,054	10,501	9,054	9,937	10,942
<b>2. Primary Dealers</b>							
(a) Borrowings	1,100	986	1,274	1,333	872	895	1,142
(b) Lendings	—	—	14	—	—	—	—
<b>3. Total</b>							
(a) Borrowings	13,466	10,320	8,068	10,501	9,054	9,937	10,942
(b) Lendings	13,466	10,320	8,068	10,501	9,054	9,937	10,942

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. 29, 2011	Aug. 5, 2011	Aug. 12, 2011	Aug. 19, 2011	Aug. 26, 2011	Sep. 2, 2011
	1	2	3	4	5	6
<b>I. Outright Transactions</b>						
(a) Govt. of India Dated Securities	1,11,002	1,04,048	2,38,015	79,406	1,60,921	76,617
(b) State Government Securities	511	854	1,678	1,220	1,611	317
(c) 91-Day Treasury Bills	13,481	11,299	11,524	5,058	7,818	5,388
(d) 182-Day Treasury Bills	1,014	1,541	575	1,464	1,548	2,326
(e) 364-Day Treasury Bills	2,264	2,811	2,051	1,340	686	1,049
<b>II. RBI*</b>	—	<b>393</b>	<b>44</b>	<b>339</b>	<b>16</b>	<b>675</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>												
Aug. 15, 2011 +												
Aug. 16, 2011	3,126	1,674	672	447	1,497	1,524	6,258	6,810	616	5,832	2,560	246
Aug. 17, 2011	2,610	1,423	648	125	1,091	898	5,760	6,384	1,064	4,751	1,219	237
Aug. 18, 2011	3,247	2,543	934	207	1,100	985	7,621	6,455	981	4,542	1,992	416
Aug. 19, 2011 +												
<b>Sales</b>												
Aug. 15, 2011 +												
Aug. 16, 2011	3,398	1,569	597	459	1,595	1,407	6,103	8,179	957	5,663	2,283	201
Aug. 17, 2011	2,038	2,795	375	125	1,127	837	5,486	7,678	1,349	4,711	1,191	152
Aug. 18, 2011	3,110	2,419	982	209	1,311	1,111	7,130	7,917	2,035	4,359	1,725	339
Aug. 19, 2011 +												

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					
	Jul. 29, 2011	Aug. 5, 2011	Aug. 12, 2011	Aug. 19, 2011 @	Aug. 26, 2011	Sep. 2, 2011
	1	2	3	4	5	6
Amount	1,502.87	1,428.97	889.91	94.53	1,020.89	397.25

@ 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	September 2, 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	—	39,931	11,456	13,562	64,949	807	21,530	
State Governments	67,027	29,869	3,250	203	1,00,349	-39	-11,140	
Others	3,821	53,069	24,494	45,480	1,26,865	-741	43,466	

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Sep. 2, 2011)	2010-2011 (Upto Sep. 3, 2010)	2010-2011	2011-2012 (Upto Sep. 2, 2011)	2010-2011 (Upto Sep. 3, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	2,28,000	2,50,000	4,37,000	1,68,666	1,66,966	3,25,414
2. RBI's OMO*: Sales	3,847	4,562	11,575			
Purchases	3,857	4,553	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 Aug. 26, 2011			For the Week Ended Sep. 2, 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	—	—	—	20	8.0905	8.5541
2012-13	86	8.1517	8.2226	34	8.1344	8.2092
2013-14	193	8.1400	8.4296	495	8.1755	8.8364
2014-15	100	8.1300	8.1500	—	—	—
2015-16	135	8.1667	8.2220	266	8.2106	8.8026
2016-17	1,831	8.2197	8.3124	416	8.2655	8.7677
2017-18	90	8.2586	8.4888	20	8.2746	8.3265
2018-19	5,237	8.2382	8.3254	1,890	8.2857	8.6057
2019-20	334	8.3448	8.8840	449	8.5756	8.5874
2020-21	20	9.0079	9.0328	5	9.0174	9.0174
Beyond 2021	72,435	8.2055	8.5988	34,714	8.2326	8.5920
2. State Government Securities	806	8.4546	8.6599	158	8.5159	8.6976
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	940	8.0391	8.2473	355	7.8526	8.1995
(b) 15-91 days	3,218	8.0000	8.3528	2,389	8.2098	8.3946
(c) 92-182 days	778	8.2944	8.3502	1,139	8.2011	8.3998
(d) 183-364 days	90	8.2701	8.3200	499	8.2551	8.3399
<b>II. RBI* : Sales</b>	<b>11</b>			<b>335</b>		
<b>Purchases</b>	<b>5</b>			<b>340+</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	58,850	5.00 (1)	9.75 (20)	31,067	3.00 (1)	9.75 (17)
2. State Govt. Securities	364	7.11 (1)	8.05 (3)	80	7.98 (1)	8.05 (3)
3. 91-day Treasury Bills	25,645	7.85 (1)	8.20 (3)	12,504	7.95 (1)	8.20 (3)
4. 182-day Treasury Bills	8,591	7.85 (1)	8.10 (3)	4,432	7.85 (1)	8.15 (3)
5. 364-day Treasury Bills	7,334	7.25 (1)	8.30 (3)	8,662	8.00 (1)	8.15 (3)
<b>IV. RBI: Repo * ^</b>	<b>1,92,810</b>	<b>—</b>	<b>8.00</b>	<b>1,44,965</b>	<b>—</b>	<b>8.00</b>
<b>Reverse Repo †</b>	<b>7,505</b>	<b>—</b>	<b>7.00</b>	<b>1,805</b>	<b>—</b>	<b>7.00</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'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.

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