



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 49

1. Reserve Bank of India – Liabilities and Assets

(₹ crore)

Item	2010		2011		Variation	
	Dec. 3	Nov. 25	Dec. 2 #	Week	Year	
	1	2	3	4	5	
Notes Issued	8,91,068	10,02,283	10,01,377	-906	1,10,309	
Notes in Circulation	8,91,054	10,02,267	10,01,364	-903	1,10,310	
Notes held in Banking Department	14	16	13	-3	-1	
Deposits						
Central Government	18,605	100	100	—	-18,505	
Market Stabilisation Scheme	—	—	—	—	—	
State Governments	41	42	42	—	1	
Scheduled Commercial Banks	3,03,307	3,71,379	3,48,035	-23,345	44,728	
Scheduled State Co-operative Banks	3,510	3,827	4,222	395	712	
Other Banks	14,753	17,038	16,874	-164	2,121	
Others	12,983	10,741	12,037	1,296	-947	
Other Liabilities	3,47,849	5,74,773	5,77,277	2,504	2,29,427	
TOTAL LIABILITIES/ASSETS	15,92,117	19,80,184	19,59,965	-20,219	3,67,847	
Foreign Currency Assets ⁽¹⁾	12,06,075	14,12,538	13,97,088	-15,450	1,91,013	
Gold Coin and Bullion ⁽²⁾	1,01,857	1,31,442	1,46,289	14,847	44,432	
Rupee Securities (including Treasury Bills)	2,74,581	4,01,866	3,69,804	-32,062	95,223	
Loans and Advances						
Central Government	—	21,325	36,137	14,812	36,137	
State Governments	—	91	1,231	1,141	1,231	
NABARD	—	—	—	—	—	
Scheduled Commercial Banks	3,387	5,832	2,273	-3,559	-1,113	
Scheduled State Co-operative Banks	30	—	—	—	-30	
Industrial Development Bank of India	—	—	—	—	—	
Export-Import Bank of India	—	—	—	—	—	
Others	366	736	437	-299	71	
Bills Purchased and Discounted						
Commercial	—	—	—	—	—	
Treasury	—	—	—	—	—	
Investments ⁽³⁾	1,320	1,320	1,320	—	—	
Other Assets	4,502	5,034	5,386	352	884	

(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. 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
Total Reserves	15,77,944	306,844	-1,056	2,479	2,16,930	2,026	2,45,590	9,510	2,39,422	10,454
(a) Foreign Currency Assets +	13,95,137	271,692	-15,418	1,315	1,70,254	-2,638	1,95,060	3,878	1,90,190	4,460
(b) Gold \$	1,46,289	28,041	14,847	1,145	43,717	5,069	45,603	5,571	44,432	5,917
(c) SDRs @	23,114	4,501	-307	12	2,713	-68	361	-577	270	-565
(d) Reserve Position in the IMF**	13,404	2,610	-178	7	246	-337	4,566	638	4,530	642

+ Excludes ₹1,951 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. 25, 2011 #	Variation over				
		Month	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	68,625	-1,263	-2,146	-5,116	12,754	5,841
Borrowings from Banks ⁽¹⁾	22,171	-4,895	-10,879	-7,553	2,650	692
Other Demand and Time Liabilities ⁽²⁾	10,047	75	1,073	2,923	1,489	2,996
Liabilities to Others						
Aggregate Deposits	56,58,288	19,568	3,01,550	4,50,319	5,93,715	8,63,912
		(0.3)	(6.7)	(8.6)	(14.1)	(18.0)
Demand	5,72,001	-9,275	-51,107	-69,704	63,034	-22,502
Time	50,86,287	28,843	3,52,657	5,20,023	5,30,681	8,86,414
Borrowings ⁽³⁾	1,78,974	-13,737	31,589	47,633	7,717	43,107
Other Demand and Time Liabilities	3,53,531	-1,889	-5,475	11,726	8,247	29,585
Borrowings from Reserve Bank	5,832	2,087	4,540	801	4,582	1,251
Cash in Hand and Balances with Reserve Bank	4,09,372	18,192	35,007	59,863	85,597	67,398
Cash in Hand	37,993	-2,317	5,519	7,647	3,329	6,896
Balances with Reserve Bank	3,71,379	20,509	29,488	52,216	82,268	60,502
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	55,848	-3,200	-17,590	-289	868	11,017
Money at Call and Short Notice	11,942	-5,747	-6,187	-4,664	1,073	461
Advances to Banks	7,075	1,101	-5,702	-5,494	2,196	2,885
Other Assets	69,873	-1,411	7,795	800	27,661	17,615
Investments⁽⁵⁾	17,09,264	4,551	81,880	2,07,645	83,931	2,42,632
		(0.3)	(5.9)	(13.8)	(6.1)	(16.5)
Government Securities	17,05,167	4,474	83,396	2,08,019	86,350	2,43,376
Other Approved Securities	4,098	77	-1,516	-373	-2,419	-744
Bank Credit	41,95,530	37,123	3,23,592	2,53,448	6,59,239	6,27,150
		(0.9)	(10.0)	(6.4)	(22.7)	(17.6)
Food Credit	78,499	5,822	10,635	14,216	16,770	19,374
Non-food credit	41,17,031	31,302	3,12,957	2,39,232	6,42,469	6,07,776
Loans, Cash credit and Overdrafts	40,43,019	34,870	3,17,748	2,49,013	6,31,281	6,03,113
Inland Bills – Purchased	13,937	654	-1,142	493	740	3,065
Discounted ⁽⁶⁾	81,335	779	5,860	1,468	20,641	13,256
Foreign Bills – Purchased	18,826	405	1,253	243	661	1,441
Discounted	38,414	416	-128	2,230	5,917	6,275
Cash-Deposit Ratio	7.23					
Investment-Deposit Ratio	30.21					
Credit-Deposit Ratio	74.15					

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

2. Based on Special Returns submitted by the banks as required when the last Friday of the month is not an alternate Friday for the reporting purposes.

4. Cash Reserve Ratio and Interest Rates

(per cent per annum)

Item/Week Ended	2010		2011				
	Nov. 26	Oct. 21	Oct. 28	Nov. 4	Nov. 11	Nov. 18	Nov. 25
	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⁾	7.50/8.50	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⁾	7.00/8.00	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) ⁽⁴⁾	6.86	8.26	8.40	8.47	8.60	8.57	8.67

(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	
1. Bank Credit	39,42,083	41,89,044	2,46,962 (6.3)	32,44,788	35,59,896	3,15,108 (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)
2. Investments	1,47,601	1,70,648	23,047	1,18,071	1,52,741	34,670
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
3. Total (1B + 2)	40,25,401	42,80,979	2,55,578 (6.3)	33,14,370	36,54,629	3,40,260 (10.3)
Memo Items:						
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. 28	Nov. 29	Nov. 30	Dec. 1	Dec. 2	Nov. 28	Nov. 29	Nov. 30	Dec. 1	Dec. 2	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
US Dollar	51.9830	51.9308	52.1650	51.6520	51.3523	—	-11.79	-11.74	-11.52	-11.65	
Euro	69.1243	69.3658	69.4735	69.5086	69.1380	—	-12.55	-13.12	-14.36	-13.91	
FEDAI Indicative Rates (₹ per Foreign Currency)											
US Dollar	{	51.9750	51.9100	52.1750	51.6400	51.3750	—	-11.76	-11.78	-11.50	-11.72
	{	51.9850	51.9200	52.1850	51.6500	51.3850	—	-11.76	-11.78	-11.50	-11.72
Pound Sterling	{	80.6300	80.6225	81.2675	81.0275	80.5550	—	-11.30	-11.92	-12.12	-12.05
	{	80.6700	80.6525	81.3050	81.0600	80.5875	—	-11.29	-11.91	-12.11	-12.05
Euro	{	69.1625	69.3825	69.4400	69.5025	69.1825	—	-12.60	-13.08	-14.31	-13.98
	{	69.1975	69.4125	69.4625	69.5200	69.2100	—	-12.58	-13.07	-14.30	-13.98
100 Yen	{	66.8925	66.5950	66.9250	66.4525	66.0350	—	-18.21	-18.20	-17.61	-18.36
	{	66.9725	66.6150	66.9650	66.5075	66.0825	—	-18.17	-18.19	-17.62	-18.37
Inter-Bank Forward Premia of US Dollar (per cent per annum)											
1-month		6.69	7.16	6.90	6.74	7.01					
3-month		4.92	5.01	4.98	5.27	5.30					
6-month		4.04	4.12	4.14	4.57	4.77					

— 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
M₃	64,99,548	70,13,674	3,113	—	4,87,867	8.7	5,14,125	7.9	8,60,005	16.4	9,23,075	15.2
Components (i+ii+iii+iv)												
(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
Sources (i+ii+iii+iv+v)												
(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:												
Net Non-monetary Liabilities of RBI	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
	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 #	Dec. 2 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
Reserve Money	13,76,881	13,86,419	-22,721	-1.6	73,474	6.4	9,537	0.7	2,23,917	22.3	1,57,258	12.8
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	10,14,675	-903	-0.1	1,03,759	13.0	65,016	6.8	1,44,958	19.1	1,11,368	12.3
(ii) Bankers' Deposits with RBI	4,23,509	3,69,131	-23,113	-5.9	-30,729	-8.7	-54,378	-12.8	78,368	32.2	47,561	14.8
(iii) 'Other' Deposits with RBI	3,713	2,612	1,296	98.4	444	11.6	-1,101	-29.6	591	16.0	-1,671	-39.0
Sources (i+ii+iii+iv+v)												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	4,07,242	-15,942		44,432		10,688		1,83,896		1,51,225	
	3,94,035	4,06,053	-17,082		44,478		12,019		1,83,896		1,49,994	
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	7,324	4,010	-3,858		2,585		-3,313		88		-1,072	
	5,159	2,273	-3,597		2,288		-2,886		3,457		-1,183	
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	15,43,359	-603	—	75,966	6.2	2,14,806	16.2	8,545	0.7	2,35,445	18.0
(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	5,81,505	2,318	0.4	50,493	16.7	2,13,230	57.9	-29,962	-7.8	2,29,397	65.1

* 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. 28, 2011	1	36	89,995	36	89,995	8.50	2	25	2	25	7.50	89,970	—	-89,970
Nov. 29, 2011	1	40	93,395	40	93,395	8.50	2	20	2	20	7.50	93,375	—	-93,375
Nov. 30, 2011	1	35	77,850	35	77,850	8.50	2	305	2	305	7.50	77,545	—	-77,545
Dec. 1, 2011	1	35	82,845	35	82,845	8.50	1	5	1	5	7.50	82,840	—	-82,840
Dec. 2, 2011	3	37	68,825	37	68,825	8.50	19	5,635	19	5,635	7.50	63,190	—	-63,190

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	
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
Nov. 30	Dec. 2	4,000	71	11,176	854	34	4,000	854	—	4,854	97.85	8.8131	85,973
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
Nov. 23	Nov. 25	4,000	86	12,367	1	26	4,000	1	—	4,001	95.79	8.8361	43,351
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
Nov. 30	Dec. 2	4,000	132	23,682	—	2	4,000	—	—	4,000	92.25	8.4477	74,369

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	3,74,345	3,74,345	3,52,496	3,57,668	3,46,565	3,59,367	3,48,402

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. 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. 30, 2011	1,44,621	37,926	7.83-14.50
Oct. 15, 2011	1,66,462	29,243	8.75-13.50

@ 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. 20	Sep. 24 *	Nov. 19 #	Week	Month	End March	Year
		1	2	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	186.0	202.9	200.4	-0.7	-2.2	6.4	7.7
(i) Fruits and Vegetables	3.84	174.3	196.9	185.8	-5.3	-9.4	11.3	6.6
Fuel and Power	14.91	148.7	169.4	171.8	0.2	1.2	8.8	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				
	Dec. 2	Nov. 28	Nov. 29	Nov. 30	Dec. 1	Dec. 2
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	19992.70	16167.13	16008.34	16123.46	16483.45	16846.83
S & P CNX NIFTY (3.11.1995=1000)	6011.70	4851.30	4805.10	4832.05	4936.85	5050.15

16. Average Daily Turnover in Call Money Market

(₹ crore)

	Week Ended						
	Oct. 21, 2011	Oct. 28, 2011	Nov. 4, 2011	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	8,972	12,550	10,022	8,613	8,551	9,495	6,996
(b) Lendings	9,467	12,985	10,479	9,585	9,003	10,613	7,848
2. Primary Dealers							
(a) Borrowings	495	435	457	972	452	1,118	852
(b) Lendings	—	—	—	—	—	—	—
3. Total							
(a) Borrowings	9,467	12,985	10,479	9,585	9,003	10,613	7,848
(b) Lendings	9,467	12,985	10,479	9,585	9,003	10,613	7,848

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. 28, 2011	Nov. 4, 2011	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	54,170	1,10,797	53,364	1,31,544	85,526	1,50,152
(b) State Government Securities	456	603	1,740	1,631	2,163	1,285
(c) 91-Day Treasury Bills	4,966	7,536	4,025	3,753	2,805	8,241
(d) 182-Day Treasury Bills	1,452	1,815	1,060	2,940	2,656	4,759
(e) 364-Day Treasury Bills	988	2,998	971	4,748	904	11,027
II. RBI*	536	99	60	133	11,073	5,928

@ 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												
Nov. 14, 2011	2,537	1,236	737	472	268	324	8,398	6,101	386	3,426	1,523	94
Nov. 15, 2011	2,519	1,500	637	234	356	371	8,358	8,107	673	3,590	1,215	92
Nov. 16, 2011	2,727	1,620	860	182	478	465	7,891	7,946	642	3,898	1,567	119
Nov. 17, 2011	1,849	1,283	482	263	286	197	7,296	6,837	710	3,353	1,194	229
Nov. 18, 2011	2,397	1,721	883	185	244	209	8,838	8,541	891	3,016	1,539	89
Sales												
Nov. 14, 2011	3,063	1,375	614	447	274	282	7,618	7,524	574	3,398	1,642	65
Nov. 15, 2011	2,406	1,871	660	225	349	401	7,537	8,899	1,098	3,584	1,311	70
Nov. 16, 2011	2,167	2,048	823	180	411	510	7,285	8,217	974	3,897	1,592	97
Nov. 17, 2011	2,163	1,377	597	280	360	209	6,667	6,066	1,012	3,348	1,112	214
Nov. 18, 2011	2,724	2,430	777	175	362	160	8,325	9,333	1,042	3,022	1,481	84

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					
	Oct. 28, 2011	Nov. 4, 2011	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011
	1	2	3	4	5	6
Amount	294.62	1,029.07	137.78	599.42	1,223.53	1,157.43

Source: National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	December 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	—	27,019	16,145	21,717	64,881	-1,247	21,463
State Governments	84,846	19,418	400	419	1,05,083	3,851	-6,406
Others	2,340	39,536	26,807	52,233	1,20,916	1,351	37,518

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. 2 2011)	2010-2011 (Upto Dec. 3, 2010)	2010-2011	2011-2012 (Upto Dec. 2 2011)	2010-2011 (Upto Dec. 3, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	3,41,000	3,61,000	4,37,000	2,67,419	2,75,813	3,25,414
2. RBI's OMO*: Sales	5,872	5,543	11,575			
Purchases	21,113	13,887	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 Nov. 25, 2011			For the Week Ended Dec. 2, 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	—	—	—	30	8.9104	8.9104
2012-13	560	8.7784	8.8759	1,168	8.6802	8.9105
2013-14	—	—	—	—	—	—
2014-15	140	8.6000	8.7221	—	—	—
2015-16	227	8.6429	8.7500	431	8.6216	8.7500
2016-17	63	8.7539	8.8029	286	8.6213	8.8051
2017-18	41	8.7769	8.7999	257	8.6699	8.8367
2018-19	7,241	8.7842	8.9287	7,360	8.6258	8.8311
2019-20	—	—	—	—	—	—
2020-21	205	8.9103	9.1318	1,055	9.3752	10.0166
Beyond 2021	34,288	8.7705	9.1723	64,487	8.6818	9.2794
2. State Government Securities	1,082	9.0993	9.2406	643	9.0900	9.2780
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	334	8.7400	8.8686	1,103	8.6506	8.9498
(b) 15-91 days	1,318	8.6801	8.8696	3,923	8.6005	8.9501
(c) 92-182 days	1,079	8.7000	8.8361	2,797	8.4999	8.8799
(d) 183-364 days	450	8.4967	8.7000	4,190	8.2500	8.7500
II. RBI* : Sales	814			74		
Purchases	10,259			5,854 +		
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	39,015	7.50 (1)	9.40 (15)	49,990	5.50 (1)	9.40 (15)
2. State Govt. Securities	319	8.30 (1)	8.75 (3)	196	8.40 (1)	8.55 (3)
3. 91-day Treasury Bills	20,275	8.45 (1)	8.90 (3)	19,490	5.00 (1)	8.60 (3)
4. 182-day Treasury Bills	8,494	8.45 (1)	8.72 (3)	15,010	8.00 (1)	8.65 (3)
5. 364-day Treasury Bills	10,933	8.45 (1)	8.75 (3)	11,912	5.00 (1)	8.60 (3)
IV. RBI: Repo ✕ ^	6,06,255	8.50	8.50	4,12,910	8.50	8.50
Reverse Repo !	295	7.50	7.50	5,990	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'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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