



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

January 13, 2012

Vol. 27

No. 2

1. Reserve Bank of India – Liabilities and Assets

(₹ Billion)

Item	2011		2012	Variation	
	Jan. 7	Dec. 30	Jan. 6 #	Week	Year
	1	2	3	4	5
Notes Issued	9,040.7	10,067.7	10,140.8	73.1	1,100.1
Notes in Circulation	9,040.6	10,067.6	10,140.7	73.1	1,100.1
Notes held in Banking Department	0.1	0.1	0.1	—	—
Deposits					
Central Government	653.0	1.0	1.0	—	-652.0
Market Stabilisation Scheme	—	—	—	—	—
State Governments	0.4	0.4	0.4	—	—
Scheduled Commercial Banks	3,114.8	3,506.1	3,619.4	113.3	504.6
Scheduled State Co-operative Banks	37.8	39.8	36.9	-2.9	-0.9
Other Banks	150.4	168.1	171.5	3.3	21.1
Others	118.4	116.9	117.6	0.6	-0.8
Other Liabilities	3,375.4	6,193.9	5,984.5	-209.4	2,609.1
TOTAL LIABILITIES /ASSETS	16,490.8	20,094.0	20,072.1	-21.9	3,581.2
Foreign Currency Assets ⁽¹⁾	12,014.4	14,026.7	13,732.8	-293.9	1,718.4
Gold Coin and Bullion ⁽²⁾	1,006.9	1,418.1	1,418.1	—	411.2
Rupee Securities (including Treasury Bills)	3,366.9	4,388.9	4,298.2	-90.7	931.3
Loans and Advances					
Central Government	—	109.9	494.2	384.3	494.2
State Governments	—	0.4	9.0	8.6	9.0
NABARD	—	—	—	—	—
Scheduled Commercial Banks	38.5	58.8	35.2	-23.6	-3.3
Scheduled State Co-operative Banks	0.7	—	—	—	-0.7
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	1.2	20.0	17.2	-2.8	16.0
Bills Purchased and Discounted					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments ⁽³⁾	13.2	13.2	13.2	—	—
Other Assests	49.0	58.1	54.2	-3.9	5.1

(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 Jan. 6, 2012		Variation over							
			Week		End-March 2011		End-December 2011		Year	
	₹ Bn.	US\$ Mn.	₹ Bn.	US\$ Mn.	₹ Bn.	US\$ Mn.	₹ Bn.	US\$ Mn.	₹ Bn.	US\$ Mn.
	1	2	3	4	5	6	7	8	9	10
Total Reserves	15,506.2	293,541.4	-298.5	-3,147.3	1,896.1	-11,276.7	-298.5	-3,147.3	2,179.5	-468.8
(a) Foreign Currency Assets +	13,712.8	259,809.9	-293.7	-3,123.4*	1,464.0	-14,519.9	-293.7	-3,123.4	1,709.7	-4,749.8
(b) Gold \$	1,418.1	26,620.3	—	—	392.4	3,647.9	—	—	411.2	4,150.8
(c) SDRs @	233.0	4,414.2	-2.9	-14.8	29.0	-154.8	-2.9	-14.8	4.9	-613.7
(d) Reserve Position in the IMF**	142.3	2,697.0	-1.9	-9.1	10.7	-249.9	-1.9	-9.1	53.7	743.9

+ Excludes ₹20.1 billion/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 ₹314.6 billion (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

(₹ Billion)

Item	Outstanding as on Dec. 30, 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	749.8	27.3	45.5	12.4	132.3	54.9
Borrowings from Banks ⁽¹⁾	324.5	18.7	-46.2	27.3	52.3	47.2
Other Demand and Time Liabilities ⁽²⁾	119.5	19.2	30.9	48.2	33.8	28.8
Liabilities to Others						
Aggregate Deposits	58,279.1	1,553.2	4,929.6	6,199.4	7,169.7	8,421.2
		(2.7)	(11.0)	(11.9)	(16.8)	(16.9)
Demand	6,386.7	787.4	-11.7	-30.3	740.6	-57.6
Time	51,892.4	765.8	4,941.4	6,229.7	6,429.1	8,478.8
Borrowings ⁽³⁾	1,576.4	-125.7	126.2	263.0	179.2	407.5
Other Demand and Time Liabilities	3,676.7	76.6	-2.3	258.7	148.3	384.8
Borrowings from Reserve Bank	58.8	20.5	49.3	8.5	47.9	9.0
Cash in Hand and Balances with Reserve Bank	3,883.8	15.2	394.3	388.7	1,168.6	419.8
Cash in hand	377.7	5.7	79.5	74.2	61.0	42.4
Balances with Reserve Bank	3,506.1	9.5	314.8	314.5	1,107.6	377.4
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	660.1	77.4	-92.1	98.7	21.8	128.0
Money at Call and Short Notice	229.2	14.4	-5.1	63.1	23.5	57.5
Advances to Banks	94.0	28.7	-23.1	-31.7	52.3	18.2
Other Assets	861.5	135.5	73.6	170.7	222.9	343.2
Investments ⁽⁵⁾	16,933.7	145.2	637.3	1,917.5	327.8	2,448.9
		(0.9)	(4.6)	(12.8)	(2.3)	(16.9)
Government Securities	16,896.8	144.3	654.2	1,925.3	351.1	2,458.6
Other Approved Securities	36.9	0.8	-17.0	-7.8	-23.2	-9.7
Bank Credit	43,656.4	986.6	5,205.8	4,235.6	7,408.0	6,002.7
		(2.3)	(16.0)	(10.7)	(24.5)	(15.9)
Food Credit	845.5	16.4	174.6	202.6	195.9	186.0
Non-food credit	42,811.0	970.2	5,031.3	4,033.0	7,212.1	5,816.7
Loans, Cash credit and Overdrafts	42,023.7	922.8	5,058.9	4,083.6	7,133.5	5,743.3
Inland Bills – Purchased	158.2	14.1	16.7	23.8	15.4	21.4
Discounted ⁽⁶⁾	850.9	26.7	76.3	52.3	157.4	152.4
Foreign Bills – Purchased	213.8	14.2	28.3	27.9	17.7	24.1
Discounted	409.8	8.8	25.7	48.0	84.0	61.5
Cash-Deposit Ratio	6.66					
Investment-Deposit Ratio	29.06					
Credit-Deposit Ratio	74.91					

(1) Excluding borrowings of Regional Rural Banks from their sponsor banks. (2) Wherever it has not been possible to identify a liability to the banking system, it has been included in the corresponding items under 'Liabilities to Others'. (3) Other than from Reserve Bank of India, NABARD and EXIM Bank. (4) In current account and in other accounts. (5) Investments set out in this Table are for the purpose of SLR and do not include other investments which are given separately in Table No. 5. (6) Excludes bills rediscounted with the Reserve Bank of India.

Figures in brackets denote percentage variation in the relevant period.

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

4. Cash Reserve Ratio and Interest Rates

(Per cent per annum)

Item/Week Ended	2010		2011				
	Dec. 31	Nov. 25	Dec. 2	Dec. 9	Dec. 16	Dec. 23	Dec. 30
	1	2	3	4	5	6	7
Cash Reserve Ratio (per cent) ⁽¹⁾	6.00	6.00	6.00	6.00	6.00	6.00	6.00
Bank Rate	6.00	6.00	6.00	6.00	6.00	6.00	6.00
Base Rate ⁽²⁾	7.60/9.00	10.00/10.75	10.00/10.75	10.00/10.75	10.00/10.75	10.00/10.75	10.00/10.75
Deposit Rate ⁽³⁾	7.00/8.75	8.50/9.25	8.50/9.25	8.50/9.25	8.50/9.25	8.50/9.25	8.50/9.25
Call Money Rate (Weighted Average) ⁽⁴⁾	6.83	8.67	8.54	8.58	8.66	9.52	9.11

(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.

(₹ Billion)

Item	2011 - 2012			2010 - 2011		
	Outstanding as on		Variation (2) - (1)	Outstanding as on		Variation (5) - (4)
	2011			2010		
	Mar. 25	Dec. 30	Mar. 26	Dec. 31		
1	2	3	4	5	6	
1. Bank Credit	39,420.8	43,656.4	4,235.6	32,447.9	37,653.7	5,205.8
A. Food Credit	642.8	845.5	202.6	484.9	659.5	174.6
B. Non-food Credit	38,778.0	42,811.0	4,033.0	31,963.0	36,994.2	5,031.3
			(10.7)			(16.0)
2. Investments	1,476.0	1,696.2	220.2	1,180.7	1,540.2	359.5
A. Commercial Paper	123.1	213.7	90.6	251.9	359.2	107.3
B. Shares Issued by (a + b)	413.2	369.4	-43.7	301.1	354.7	53.7
(a) Public Sector Undertakings	89.6	75.0	-14.6	46.2	82.3	36.1
(b) Private Corporate Sector	323.5	294.4	-29.1	254.8	272.4	17.6
C. Bonds/Debentures Issued by (a + b)	939.8	1,113.0	173.3	627.8	826.2	198.5
(a) Public Sector Undertakings	279.5	335.5	56.1	227.1	242.5	15.4
(b) Private Corporate Sector	660.3	777.5	117.2	400.7	583.7	183.0
3. Total (1B + 2)	40,254.0	44,507.1	4,253.1	33,143.7	38,534.4	5,390.7
			(10.6)			(16.3)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	476.0	270.0	-206.0	528.9	134.1	-394.8
B. Instruments Issued by Public Financial Institutions	313.0	370.2	57.2	326.0	297.8	-28.2
C. Bonds/Debentures Issued by Others	456.1	385.4	-70.7	309.0	338.9	29.9

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	2012					Annual Appreciation(+) / Depreciation(-) (per cent)						
	Jan. 2	Jan. 3	Jan. 4	Jan. 5	Jan. 6	Jan. 2	Jan. 3	Jan. 4	Jan. 5	Jan. 6		
	1	2	3	4	5	6	7	8	9	10		
RBI's Reference Rate (₹ Per Foreign Currency)												
US Dollar	53.2975	53.2288	53.1400	52.7810	52.7838	—	-16.08	-15.62	-14.36	-14.16		
Euro	68.9095	69.1265	69.2485	68.1905	67.4618	—	-14.11	-13.66	-12.03	-11.71		
FEDAI Indicative Rates (₹ Per Foreign Currency)												
US Dollar	{	Buying	53.2950	53.2300	53.1350	52.7650	52.7700	—	-16.09	-15.63	-14.34	-14.16
		Selling	53.3050	53.2400	53.1450	52.7750	52.7800	—	-16.09	-15.63	-14.33	-14.15
Pound Sterling	{	Buying	82.6400	82.8100	83.0775	82.3125	81.7575	—	-16.15	-16.57	-14.63	-14.09
		Selling	82.6825	82.8425	83.1025	82.3350	81.7925	—	-16.15	-16.57	-14.63	-14.08
Euro	{	Buying	68.8850	69.1075	69.2300	68.1400	67.4350	—	-14.10	-13.65	-11.98	-11.72
		Selling	68.9175	69.1475	69.2700	68.1800	67.4675	—	-14.11	-13.67	-11.97	-11.69
100 Yen	{	Buying	69.2225	69.3200	69.2950	68.7325	68.3275	—	-20.73	-21.30	-19.89	-20.30
		Selling	69.2725	69.3775	69.3250	68.8150	68.3500	—	-20.73	-21.29	-19.92	-20.29
Inter-Bank Forward Premia of US Dollar (per cent per annum)												
1-month		8.56	8.12	7.79	7.73	7.50						
3-month		6.90	6.99	6.93	6.59	6.67						
6-month		6.30	6.05	6.02	5.84	6.03						

— Market closed on the corresponding day of the previous year.

Notes: 1. The unified exchange rate system came in to 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

(₹ Billion)

Item	Outstanding as on		Variation over									
	2011		Fortnight		Financial Year so far				Year-on-Year			
	Mar. 31 #	Dec. 30 #	Amount %		2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
	M₃	64,994.9	71,986.8	1,455.9	2.1	6,224.8	11.1	6,991.9	10.8	9,021.4	16.9	9,735.0	15.6
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,142.0	9,779.9	-117.8	-1.2	1,011.7	13.2	637.9	7.0	1,390.2	19.1	1,093.2	12.6
(ii) Demand Deposits with Banks	7,176.6	7,093.9	787.1	12.5	15.7	0.2	-82.7	-1.2	858.5	13.5	-101.5	-1.4
(iii) Time Deposits with Banks	48,639.8	55,090.1	775.0	1.4	5,199.8	12.6	6,450.4	13.3	6,774.1	17.1	8,756.1	18.9
(iv) 'Other' Deposits with Reserve Bank	36.5	22.9	11.7	103.8	-2.4	-6.2	-13.6	-37.2	-1.4	-3.8	-12.8	-35.8
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,827.7	22,351.1	265.5	1.2	1,279.1	7.7	2,523.4	12.7	2,649.8	17.3	4,380.2	24.4
(a) Reserve Bank	3,965.5	4,500.6	120.2		523.7		535.0		2,184.0		1,861.1	
(b) Other Banks	15,862.2	17,850.5	145.3	0.8	755.4	5.2	1,988.4	12.5	465.8	3.1	2,519.1	16.4
(ii) Bank Credit to Commercial Sector (a+b)	42,354.1	46,817.9	1,049.1	2.3	5,575.2	16.0	4,463.9	10.5	7,798.6	23.9	6,328.7	15.6
(a) Reserve Bank	21.6	32.7	12.7	—	3.0	—	11.0	—	-47.1	—	16.4	—
(b) Other Banks	42,332.4	46,785.3	1,036.4	2.3	5,572.2	16.0	4,452.9	10.5	7,845.7	24.0	6,312.3	15.6
(iii) Net Foreign Exchange Assets of Banking Sector *	13,933.4	15,905.6	-136.8	-0.9	676.1	5.3	1,972.2	14.2	129.3	1.0	2,414.8	17.9
(iv) Government's Currency Liabilities to the Public	127.2	137.2	—	—	11.0	9.8	9.9	7.8	14.5	13.3	13.4	10.8
(v) Banking Sector's Net Non-Monetary Liabilities of which: Net Non-Monetary Liabilities of RBI	11,247.6	13,225.0	-278.1	-2.1	1,316.6	15.5	1,977.5	17.6	1,570.8	19.0	3,402.1	34.6
	3,683.5	6,232.4	106.0	1.7	414.5	13.7	2,548.9	69.2	-319.5	-8.5	2,801.4	81.7

* 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

(₹ Billion)

Item	Outstanding as on		Variation over									
	2011	2012	Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Jan. 6 #	Amount %		2010-2011		2011-2012		2011		2012	
	1	2	3	4	5	6	7	8	9	10	11	12
	Reserve Money	13,768.2	14,129.1	187.4	1.3	941.5	8.1	360.9	2.6	2,381.5	23.5	1,631.1	13.1
Components (i+ii+iii)												
(i) Currency in Circulation	9,496.6	10,277.8	73.1	0.7	1,168.8	14.6	781.2	8.2	1,460.1	19.0	1,113.5	12.2
(ii) Bankers' Deposits with RBI	4,235.1	3,827.8	113.8	3.1	-220.1	-6.2	-407.3	-9.6	929.1	39.1	524.9	15.9
(iii) 'Other' Deposits with RBI	36.5	23.5	0.6	2.6	-7.3	-19.1	-13.0	-35.6	-7.7	-19.9	-7.3	-23.6
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government	3,965.5	4,802.5	301.9		599.2		836.9		1,957.2		2,087.4	
of which: to Centre	3,940.3	4,793.9	293.3		599.7		853.6		1,957.2		2,078.4	
(ii) RBI Credit to Banks & Commercial Sector	73.2	65.5	-26.3		28.5		-7.8		-10.2		12.0	
o/w: to Banks (includes NABARD)	51.6	35.5	-23.6		27.9		-16.0		35.7		-4.1	
(iii) Net Foreign Exchange Assets of RBI*	13,285.7	15,150.7	-293.9	-1.9	701.7	5.7	1,865.0	14.0	275.2	2.2	2,129.5	16.4
(iv) Government's Currency Liabilities to the Public	127.2	137.2	—	—	11.0	9.8	9.9	7.8	14.5	13.3	13.4	10.8
(v) Net Non-Monetary Liabilities of RBI	3,683.5	6,026.7	-205.7	-3.3	398.9	13.2	2,343.2	63.6	-144.8	-4.1	2,611.3	76.5

* 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

(₹ Billion)

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
Jan. 2, 2012	1	50	1,172.5	50	1,172.5	8.50	1	0.2	1	0.2	7.50	1,172.4	—	-1,172.4
Jan. 3, 2012	1	53	1,127.9	53	1,127.9	8.50	2	5.1	2	5.1	7.50	1,122.8	10.0	-1,132.8
Jan. 4, 2012	1	38	815.0	38	815.0	8.50	1	0.1	1	0.1	7.50	815.0	—	-815.0
Jan. 5, 2012	1	35	771.7	35	771.7	8.50	1	0.1	1	0.1	7.50	771.7	—	-771.7
Jan. 6, 2012	3	40	923.7	40	923.7	8.50	—	—	—	—	—	923.7	—	-923.7

MSF: Marginal Standing Facility

— No bid was received in the auction/Not Applicable

10. Auctions of Government of India Treasury Bills (TBs)

(₹ Billion)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devolvement on RBI	Total Issue (7+8+9)	Weighted Average Price	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)
			Number	Total Face Value		Number	Total Face Value						
				Competitive	Non-Competitive		Competitive	Non-Competitive					
1	2	3	4	5	6	7	8	9	10	11	12	13	
91-day Treasury Bills													
2011-2012													
Apr. 6	Apr. 8	40.00	78	141.05	—	35	40.00	—	—	40.00	98.26	7.1443	698.45
Jul. 6	Jul. 8	70.00	94	276.21	2.50	29	70.00	2.50	—	72.50	98.00	8.1857	1,218.60
Oct. 5	Oct. 7	40.00	69	147.55	15.00	41	40.00	15.00	—	55.00	97.94	8.4364	1,147.19
Jan. 4	Jan. 6	60.00	95	143.73	17.10	65	60.00	17.10	—	77.10	97.93	8.5201	893.25
182-day Treasury Bills													
2011-2012													
Apr. 13	Apr. 15	20.00	74	77.44	15.00	25	20.00	15.00	—	35.00	96.43	7.4462	245.01
Jul. 6	Jul. 8	30.00	75	71.78	—	44	30.00	—	—	30.00	96.04	8.2692	342.51
Oct. 12	Oct. 14	40.00	56	72.93	—	41	40.00	—	—	40.00	95.90	8.6177	421.00
Jan. 4	Jan. 6	40.00	99	111.88	—	50	40.00	—	—	40.00	96.01	8.4215	463.51
364-day Treasury Bills													
2011-2012													
Apr. 6	Apr. 8	20.00	80	83.50	—	31	20.00	—	—	20.00	93.02	7.5476	424.56
Jul. 13	Jul. 15	30.00	107	131.41	—	20	30.00	—	—	30.00	92.41	8.2360	533.08
Oct. 5	Oct. 7	40.00	93	106.45	—	43	40.00	—	—	40.00	92.18	8.5185	651.61
Dec. 28	Dec. 30	40.00	85	98.12	0.02	45	40.00	0.02	—	40.02	92.39	8.3535	803.71

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

(₹ Billion)

	Date													
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
	Dec. 31	Jan. 1	Jan. 2	Jan. 3	Jan. 4	Jan. 5	Jan. 6	Jan. 7	Jan. 8	Jan. 9	Jan. 10	Jan. 11	Jan. 12	Jan. 13
Average daily cash reserve requirement for the fortnight ending January 13, 2012	3,618.9	3,618.9	3,618.9	3,618.9	3,618.9	3,618.9	3,618.9	3,618.9	3,618.9	3,618.9	3,618.9	3,618.9	3,618.9	3,618.9
Cash Balance with RBI	3,677.7	3,677.7	3,875.2	3,883.0	3,612.7	3,580.7	3,622.0							

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

(₹ Billion)

Fortnight ended	Total amount Outstanding #		Issued during the fortnight #		Rate of Interest (Per cent)@	
	1		2		3	
Jan. 14, 2011		3,718.8		440.2	7.18 - 9.82	
Apr. 8, 2011		4,445.3		612.9	8.00 - 11.70	
Jul. 15, 2011		4,059.7		284.3	8.20 - 10.10	
Oct. 7, 2011		3,873.1		416.9	8.80 - 9.85	
Nov. 4, 2011		3,822.0		60.4	9.20 - 9.99	
Nov. 18, 2011		3,784.3		131.0	9.30 - 9.81	

@ Range of effective interest rate per annum.

13. Commercial Paper Issued by Companies (At face value)

(₹ Billion)

Fortnight Ended	Total Amount Outstanding	Reported During the Fortnight	Rate of Interest (Per cent)@
	1	2	3
Jan. 15, 2011	989.1	229.1	6.60 - 11.95
Apr. 15, 2011	1,055.2	308.4	7.15 - 12.30
Jul. 15, 2011	1,283.5	298.2	8.10 - 13.25
Oct. 15, 2011	1,664.6	292.4	8.75 - 13.50
Oct. 31, 2011	1,687.7	161.8	7.75 - 14.50
Nov. 15, 2011	1,760.7	249.4	8.78 - 13.55

@ Typical effective discount rate range per annum on issues during the fortnight.

14. Index Numbers of Wholesale Prices (Base: 2004-05 = 100)

Item	Weight	2010	2011		Percentage Variation over			
		Dec. 25	Oct. 29*	Dec. 24 #	Week	Month	End-March	Year
		1	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	197.4	203.7	197.6	0.1	-0.9	4.9	0.1
(i) Fruits And Vegetables	3.84	221.2	200.0	162.8	-1.1	-10.4	-2.5	-26.4
Fuel and Power	14.91	150.7	169.8	172.7	—	0.5	9.4	14.6
Manufactured Products @	64.97	..	..	..	..	..	..	..
(i) Sugar, <i>Khandsari & Gur</i>	2.09	..	..	..	..	..	..	..
(ii) Edible Oils	3.04	..	..	..	..	..	..	..
(iii) Cement and Lime	1.39	..	..	..	..	..	..	..
(iv) Iron and Semis	1.56	..	..	..	..	..	..	..

* Latest available final figure.

Source: Office of the Economic Adviser, Ministry of Commerce & Industry, Government of India.

@ Data are released on a monthly frequency.

15. BSE Sensitive Index and NSE Nifty Index of Ordinary Share Prices – Mumbai

	2011	2012				
	Jan. 6	Jan. 2	Jan. 3	Jan. 4	Jan. 5	Jan. 6
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	20184.74	15517.92	15939.36	15882.64	15857.08	15867.73
S & P CNX NIFTY (3.11.1995=1000)	6048.25	4636.75	4765.30	4749.65	4749.95	4754.10

16. Average Daily Turnover in Call Money Market

(₹ Billion)

	Week Ended						
	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011	Dec. 16, 2011	Dec. 23, 2011	Dec. 30, 2011	Jan. 6, 2012
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	95.0	70.0	79.9	101.5	163.3	148.4	124.8
(b) Lendings	106.1	78.5	90.9	111.7	176.1	157.6	137.7
2. Primary Dealers							
(a) Borrowings	11.2	8.5	11.0	10.1	13.3	9.3	12.9
(b) Lendings	—	—	—	—	0.4	0.1	—
3. Total							
(a) Borrowings	106.1	78.5	90.9	111.7	176.5	157.7	137.7
(b) Lendings	106.1	78.5	90.9	111.7	176.5	157.7	137.7

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)@

(₹ Billion)

Items	Week Ended					
	Dec. 2, 2011	Dec. 9, 2011	Dec. 16, 2011	Dec. 23, 2011	Dec. 30, 2011	Jan. 6, 2012
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	1,501.5	1,627.2	2,097.7	2,590.0	1,494.5	2,623.5
(b) State Government Securities	12.9	42.9	42.5	68.4	12.2	27.2
(c) 91-Day Treasury Bills	82.4	64.7	89.4	48.8	43.5	76.8
(d) 182-Day Treasury Bills	47.6	78.2	80.3	33.9	34.6	49.5
(e) 364-Day Treasury Bills	110.3	105.2	52.5	72.6	51.5	81.8
II. RBI*	59.3	91.5	—	92.8	98.6	28.9

@ Excluding Repo Transactions.

* RBI's sales and purchases include transactions in other offices and transactions on behalf of the State Governments and others.

18. Turnover in Foreign Exchange Market

(US \$ million)

Position Date	Merchant						Inter-bank					
	FCY/INR			FCY/FCY			FCY/INR			FCY/FCY		
	Spot	Forward	Forward Cancellation	Spot	Forward	Forward Cancellation	Spot	Swap	Forward	Spot	Swap	Forward
	1	2	3	4	5	6	7	8	9	10	11	12
Purchases												
Dec. 19, 2011	2,683	581	516	275	195	209	5,081	5,311	665	1,829	2,506	71
Dec. 20, 2011	2,328	538	441	141	251	173	4,592	5,385	893	2,001	1,991	57
Dec. 21, 2011	2,548	950	574	347	166	118	5,498	7,166	781	2,454	1,715	103
Dec. 22, 2011	2,159	1,040	239	171	281	227	5,098	6,153	1,050	2,017	1,068	225
Dec. 23, 2011	2,624	854	660	112	146	121	4,781	4,240	506	1,439	1,967	261
Sales												
Dec. 19, 2011	2,527	1,160	507	289	245	211	4,744	5,365	494	1,829	2,482	55
Dec. 20, 2011	2,538	1,120	309	114	225	191	4,066	4,880	747	2,013	2,024	58
Dec. 21, 2011	2,830	1,262	580	349	176	134	5,078	7,552	1,034	2,433	1,826	72
Dec. 22, 2011	2,719	1,113	500	224	307	236	4,390	7,776	1,355	1,818	1,154	231
Dec. 23, 2011	2,942	1,025	555	110	199	122	4,424	4,729	608	1,448	1,925	261

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

(₹ Billion)

	Week Ended					
	Dec. 2, 2011	Dec. 9, 2011	Dec. 16, 2011	Dec. 23, 2011	Dec. 30, 2011	Jan. 6, 2012
	1	2	3	4	5	6
Amount	11.6	11.3	13.2	8.0	6.2	9.9

Source: National Stock Exchange of India Ltd.

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

(₹ Billion)

Holders	January 6, 2012				Variation In Total Treasury Bills		
	Treasury Bills of Different Maturities				Total (1+2+3+4)	Over the Week	Over End-March
	14-day (Intermediate)	91-day (Auction)	182-day (Auction)	364-day (Auction)			
	1	2	3	4	5	6	7
Banks	—	193.8	152.5	234.3	580.6	28.6	146.5
Primary Dealers@	—	288.3	226.9	377.9	893.1	-9.7	327.1
State Governments	666.2	317.6	14.8	4.2	1,002.7	-47.3	-112.1
Others	14.4	93.6	69.3	187.2	364.5	-3.4	96.5

@ Includes Bank Primary Dealers.

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

(Face Value in ₹ Billion)

	Gross Amount Raised			Net Amount Raised		
	2011-12 (Upto Jan. 6, 2012)	2010-11 (Upto Jan. 7, 2011)	2010-11	2011-12 (Upto Jan. 6, 2012)	2010-11 (Upto Jan. 7, 2011)	2010-11
	1	2	3	4	5	6
1. Total	3,940.0	3,840.0	4,370.0	3,204.2	2,983.4	3,254.1
2. RBI's OMO * : Sales	67.4	60.8	115.7			
Purchases	514.3	661.1	788.0			

* 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)[@]

(₹ Billion)

Items	For the Week Ended Dec. 30, 2011			For the Week Ended Jan. 6, 2012		
	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	3.2	8.2039	8.5816	5.3	8.3243	8.6905
2013-14	—	—	—	0.2	8.0104	8.1222
2014-15	0.1	8.0401	8.0605	0.3	8.2000	8.2000
2015-16	0.4	8.1650	8.2844	7.5	8.1088	8.2871
2016-17	0.3	8.3269	8.4327	4.9	8.2570	8.4922
2017-18	2.3	8.3197	8.5500	12.3	8.3227	8.5507
2018-19	91.2	8.3576	8.6820	81.5	8.3165	8.5799
2019-20	—	—	—	—	—	—
2020-21	10.5	8.5401	9.8318	3.2	9.4234	9.7614
Beyond 2021	639.4	8.3367	8.7722	1,196.7	8.2917	8.9043
2. State Government Securities	6.1	8.5644	8.8752	13.6	8.5200	8.9871
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	8.7	8.1998	8.6178	6.7	8.1500	8.8999
(b) 15 - 91 days	27.1	8.2102	8.6001	38.7	8.2497	8.7004
(c) 92 - 182 days	12.0	8.2613	8.4601	20.8	8.2688	8.5500
(d) 183 - 364 days	17.0	8.1201	8.4000	37.9	8.0000	8.5000
II. RBI* : Sales	1.6			6.8		
 : Purchases	97.0			22.1 +		
III. Repo Transactions * (Other than with RBI)	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	298.9	6.25 (1)	9.90 (15)	266.3	7.25 (1)	9.9 (16)
2. State Govt. Securities	14.6	8.50 (1)	9.15 (3)	0.1	8.40 (1)	8.40 (1)
3. 91-Day Treasury Bills	33.5	6.50 (1)	9.10 (3)	53.3	8.39 (1)	8.70 (3)
4. 182-Day Treasury Bills	78.8	8.45 (1)	9.10 (3)	55.3	8.50 (1)	8.80 (3)
5. 364-Day Treasury Bills	41.2	8.45 (1)	9.05 (3)	39.8	8.45 (1)	8.75 (3)
IV: RBI : Repo * ^	6,168.9	8.50	8.50	4,810.8	8.50	8.50
 : Reverse Repo †	244.0	7.50	7.50	5.4	7.50	7.50

@ As reported in Subsidiary General Ledger Accounts at RBI, including 'When-Issued' transactions.

* RBI's sales, 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 ₹0.05 billion).

* 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 Operations (SMO)

Note: Figures in brackets indicate Repo Period.

**Due to rounding off of figures, the constituent items may not add up to the totals.
 The symbols used in WSS are: .. = Not available. — = Nil/Negligible. # = Provisional.**

**Above information can also be directly accessed on Internet at <http://www.wss.rbi.org.in>
 Time series data are available on Internet at <http://dbie.rbi.org.in>**

One year and three year subscription rates (inclusive of postage) for the Weekly Statistical Supplement are:
 ₹ 475 and ₹ 1,425 in India, and US\$ 30 and US\$ 90 abroad, respectively.

Printed and Published by **Mohua Roy** on behalf of **Reserve Bank of India** and Printed at **Printography Systems (I) Pvt. Ltd.**, 28, Mumbai Samachar Marg, Raja Bahadur Building, Fort, Mumbai - 400 023. and Published at **Reserve Bank of India**, Shahid Bhagat Singh Road, Fort, Mumbai - 400 001. Editor **Mohua Roy**.