



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

February 17, 2012

Vol. 27

No. 7

1. Reserve Bank of India – Liabilities and Assets

(₹ Billion)

Item	2011		2012		Variation	
	Feb. 11	Feb. 3	Feb. 10 #	Week	Year	
	1	2	3	4	5	
Notes Issued	9,294.26	10,279.39	10,415.73	136.35	1,121.47	
Notes in Circulation	9,294.09	10,279.20	10,415.59	136.39	1,121.50	
Notes held in Banking Department	0.17	0.18	0.14	-0.04	-0.03	
Deposits						
Central Government	436.37	1.00	1.01	0.01	-435.37	
Market Stabilisation Scheme	—	—	—	—	—	
State Governments	0.41	0.42	0.42	—	0.01	
Scheduled Commercial Banks	3,137.48	3,456.01	3,258.02	-197.99	120.54	
Scheduled State Co-operative Banks	36.55	34.61	35.55	0.95	-1.00	
Other Banks	152.25	162.91	159.55	-3.36	7.30	
Others	118.24	104.74	115.75	11.01	-2.50	
Other Liabilities	3,705.32	5,202.12	5,371.74	169.62	1,666.42	
TOTAL LIABILITIES /ASSETS	16,880.90	19,241.20	19,357.78	116.58	2,476.88	
Foreign Currency Assets ⁽¹⁾	12,337.70	12,739.26	12,897.80	158.54	560.11	
Gold Coin and Bullion ⁽²⁾	1,007.39	1,327.83	1,327.83	—	320.44	
Rupee Securities (including Treasury Bills)	3,408.98	4,825.53	4,992.95	167.42	1,583.97	
Loans and Advances						
Central Government	—	169.14	—	-169.14	—	
State Governments	19.85	0.93	—	-0.93	-19.85	
NABARD	—	—	—	—	—	
Scheduled Commercial Banks	29.95	82.95	41.86	-41.09	11.91	
Scheduled State Co-operative Banks	0.69	—	—	—	-0.69	
Industrial Development Bank of India	—	—	—	—	—	
Export-Import Bank of India	—	—	—	—	—	
Others	3.19	21.11	21.11	—	17.92	
Bills Purchased and Discounted						
Commercial	—	—	—	—	—	
Treasury	—	—	—	—	—	
Investments ⁽³⁾	13.20	13.20	13.20	—	—	
Other Assets	59.95	61.25	63.03	1.78	3.08	

(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 Feb. 10, 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	14,564.5	293,383.9	163.1	-369.2	954.4	-11,434.2	-1,240.2	-3,304.8	893.5	-5,278.5
(a) Foreign Currency Assets +	12,878.9	259,446.8	158.2	-370.6*	630.1	-14,883.0	-1,127.6	-3,486.5	552.6	-9,920.7
(b) Gold \$	1,327.8	26,727.6	—	—	302.1	3,755.2	-90.3	107.3	320.4	4,804.1
(c) SDRs @	222.1	4,474.9	3.0	0.6	18.1	-94.1	-13.8	45.9	-12.4	-649.2
(d) Reserve Position in the IMF**	135.7	2,734.6	1.9	0.8	4.1	-212.3	-8.5	28.5	32.9	487.3

+ Excludes ₹18.9 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 Jan. 27, 2012 #	Variation over				
		Fortnight	Financial year so far		Year-on-Year	
			2010-2011	2011-2012	2011	2012
	1	2	3	4	5	6
Liabilities to the Banking System						
Demand and Time Deposits from Banks	737.5	-13.6	21.2	0.1	117.7	67.0
Borrowings from Banks ⁽¹⁾	336.4	-2.9	-74.4	39.1	67.2	87.2
Other Demand and Time Liabilities ⁽²⁾	101.8	0.5	9.8	30.5	14.2	32.2
Liabilities to Others						
Aggregate Deposits	57,681.0	-306.0	4,945.9	5,601.3	6,880.1	7,806.8
		(-0.5)	(11.0)	(10.8)	(16.0)	(15.7)
Demand	5,939.3	-52.5	-547.9	-477.7	275.5	31.1
Time	51,741.6	-253.5	5,493.8	6,079.0	6,604.6	7,775.7
Borrowings ⁽³⁾	1,832.5	270.3	192.2	519.1	202.9	597.6
Other Demand and Time Liabilities	3,482.6	4.2	-33.4	64.6	20.1	221.9
Borrowings from Reserve Bank	92.6	45.4	43.3	42.3	43.7	48.9
Cash in Hand and Balances with Reserve Bank	4,053.1	138.0	157.2	558.0	622.1	826.2
Cash in hand	369.4	28.3	64.8	66.0	58.2	48.8
Balances with Reserve Bank	3,683.6	109.7	92.4	492.0	563.9	777.3
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	648.3	23.7	-150.5	86.9	-36.3	174.6
Money at Call and Short Notice	211.2	-31.2	-36.2	45.1	30.6	70.8
Advances to Banks	72.8	-2.5	-38.5	-52.9	38.5	12.3
Other Assets	799.5	4.1	42.8	108.8	227.2	312.1
Investments ⁽⁵⁾	16,900.2	4.0	981.6	1,884.1	804.9	2,071.1
		(-)	(7.1)	(12.5)	(5.7)	(14.0)
Government Securities	16,867.1	5.3	1,001.9	1,895.6	829.3	2,081.3
Other Approved Securities	33.1	-1.3	-20.3	-11.6	-24.4	-10.2
Bank Credit	43,513.3	-31.5	4,928.9	4,092.5	7,064.5	6,136.5
		(-0.1)	(15.2)	(10.4)	(23.3)	(16.4)
Food Credit	830.9	-33.1	126.9	188.0	172.7	219.1
Non-food credit	42,682.4	1.6	4,802.0	3,904.4	6,891.8	5,917.5
Loans, Cash credit and Overdrafts	41,946.9	-6.5	4,797.2	4,006.8	6,781.2	5,928.1
Inland Bills – Purchased	156.1	-3.9	5.5	21.7	10.9	30.5
Discounted ⁽⁶⁾	823.7	1.4	68.9	25.1	133.4	132.6
Foreign Bills – Purchased	193.0	-8.9	22.6	7.2	29.0	9.1
Discounted	393.6	-13.6	34.8	31.7	110.0	36.1
Cash-Deposit Ratio	7.03					
Investment-Deposit Ratio	29.30					
Credit-Deposit Ratio	75.44					

(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	2011		2012				
	Feb. 4	Dec. 30	Jan. 6	Jan. 13	Jan. 20	Jan. 27	Feb. 3
	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	5.50
Bank Rate	6.00	6.00	6.00	6.00	6.00	6.00	6.00
Base Rate ⁽²⁾	8.00/9.50	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⁾	8.25/9.50	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⁾	6.74	9.11	8.80	8.69	9.11	8.97	8.99

(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	2012		2010	2011	
	Mar. 25	Jan. 27		Mar. 26	Jan. 28	
	1	2	3	4	5	6
1. Bank Credit	39,420.8	43,513.3	4,092.5	32,447.9	37,376.8	4,928.9
			(10.4)			(15.2)
A. Food Credit	642.8	830.9	188.0	484.9	611.8	126.9
B. Non-food Credit	38,778.0	42,682.4	3,904.4	31,963.0	36,765.0	4,802.0
			(10.1)			(15.0)
2. Investments	1,476.0	1,712.1	236.1	1,180.7	1,507.7	327.0
A. Commercial Paper	123.1	264.7	141.6	251.9	301.5	49.6
B. Shares Issued by (a + b)	413.2	372.0	-41.2	301.1	366.1	65.0
(a) Public Sector Undertakings	89.6	72.7	-17.0	46.2	84.5	38.3
(b) Private Corporate Sector	323.5	299.4	-24.2	254.8	281.6	26.7
C. Bonds/Debentures Issued by (a + b)	939.8	1,075.4	135.7	627.8	840.1	212.3
(a) Public Sector Undertakings	279.5	323.7	44.2	227.1	238.5	11.4
(b) Private Corporate Sector	660.3	751.7	91.4	400.7	601.6	201.0
3. Total (1B + 2)	40,254.0	44,394.5	4,140.5	33,143.7	38,272.6	5,128.9
			(10.3)			(15.5)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	476.0	379.3	-96.7	528.9	755.2	226.3
B. Instruments Issued by Public Financial Institutions	313.0	394.5	81.6	326.0	294.7	-31.2
C. Bonds/Debentures Issued by Others	456.1	358.4	-97.8	309.0	298.1	-10.9

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)					
	Feb. 6	Feb. 7	Feb. 8	Feb. 9	Feb. 10	Feb. 6	Feb. 7	Feb. 8	Feb. 9	Feb. 10	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ Per Foreign Currency)											
US Dollar	48.6790	48.9150	49.0683	49.2895	49.6445	—	-6.80	-7.50	-8.03	-8.19	
Euro	63.5678	64.1188	65.1526	65.5895	65.7995	—	-3.24	-5.08	-5.69	-5.15	
FEDAI Indicative Rates (₹ Per Foreign Currency)											
US Dollar	{	48.6800	48.9350	49.0400	49.3200	49.6300	—	-6.85	-7.45	-8.11	-8.18
	Buying										
	Selling	48.6900	48.9450	49.0500	49.3300	49.6400	—	-6.84	-7.45	-8.11	-8.18
Pound Sterling	{	76.7450	77.3325	78.0375	78.0975	78.3450	—	-4.88	-6.07	-6.70	-6.38
	Buying										
	Selling	76.7750	77.3575	78.0725	78.1350	78.3775	—	-4.86	-6.08	-6.70	-6.39
Euro	{	63.5675	64.1500	65.1450	65.5750	65.7750	—	-3.31	-5.08	-5.68	-5.13
	Buying										
	Selling	63.6000	64.1825	65.1675	65.5950	65.8075	—	-3.31	-5.09	-5.67	-5.14
100 Yen	{	63.4350	63.8100	63.6375	63.8775	63.9075	—	-13.14	-13.35	-13.87	-13.67
	Buying										
	Selling	63.4800	63.8475	63.6775	63.9075	63.9600	—	-13.13	-13.32	-13.88	-13.68
Inter-Bank Forward Premia of US Dollar (per cent per annum)											
1-month		8.26	8.22	8.93	8.52	8.46					
3-month		7.97	8.01	8.31	8.52	8.14					
6-month		6.82	6.91	7.09	7.38	7.09					

— 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	2012	Fortnight		Financial Year so far				Year-on-Year			
	Mar. 31 #	Jan. 27 #	Amount	%	2010-2011		2011-2012		2011		2012	
	1	2	3	4	Amount	%	Amount	%	Amount	%	Amount	%
M₃	64,994.9	71,594.7	-331.1	-0.5	6,532.9	11.7	6,599.8	10.2	8,871.2	16.5	9,034.8	14.4
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,142.0	9,966.5	-39.5	-0.4	1,206.6	15.7	824.5	9.0	1,459.4	19.7	1,084.9	12.2
(ii) Demand Deposits with Banks	7,176.6	6,645.4	-53.8	-0.8	-529.5	-7.4	-531.2	-7.4	379.1	6.0	-4.9	-0.1
(iii) Time Deposits with Banks	48,639.8	54,956.0	-243.2	-0.4	5,760.5	14.0	6,316.2	13.0	6,942.4	17.4	8,061.2	17.2
(iv) 'Other' Deposits with Reserve Bank	36.5	26.8	5.4	25.2	95.2	250.2	-9.7	-26.6	90.4	210.6	-106.5	-79.9
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,827.7	23,010.1	256.7	1.1	1,686.6	10.1	3,182.4	16.1	2,755.7	17.6	4,631.6	25.2
(a) Reserve Bank	3,965.5	5,184.0	250.4		577.2		1,218.4		1,790.9		2,491.0	
(b) Other Banks	15,862.2	17,826.1	6.3	—	1,109.4	7.6	1,963.9	12.4	964.8	6.6	2,140.7	13.6
(ii) Bank Credit to Commercial Sector (a+b)	42,354.1	46,693.2	-22.7	—	5,296.1	15.2	4,339.1	10.2	7,441.2	22.7	6,483.0	16.1
(a) Reserve Bank	21.6	32.6	1.0	—	—	—	10.9	—	-41.4	—	19.3	—
(b) Other Banks	42,332.4	46,660.6	-23.6	-0.1	5,296.2	15.2	4,328.2	10.2	7,482.6	22.9	6,463.6	16.1
(iii) Net Foreign Exchange Assets of Banking Sector *	13,933.4	14,812.7	-395.9	-2.6	992.5	7.7	879.3	6.3	640.1	4.9	1,005.6	7.3
(iv) Government's Currency Liabilities to the Public	127.2	137.2	—	—	12.1	10.7	9.9	7.8	14.2	12.9	12.4	9.9
(v) Banking Sector's Net Non-Monetary Liabilities of which: Net Non-Monetary Liabilities of RBI	11,247.6	13,058.5	169.2	1.3	1,454.5	17.1	1,810.9	16.1	1,980.1	24.8	3,097.7	31.1
	3,683.5	5,496.1	-201.0	-3.5	720.9	23.9	1,812.6	49.2	190.3	5.4	1,758.7	47.1

* 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.

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 #	Feb. 10 #	Amount	%	2010-2011		2011-2012		2011		2012	
	1	2	3	4	Amount	%	Amount	%	Amount	%	Amount	%
Reserve Money	13,768.2	14,027.6	-53.0	-0.4	1,219.5	10.6	259.4	1.9	2,248.3	21.4	1,251.6	9.8
Components (i+ii+iii)												
(i) Currency in Circulation	9,496.6	10,552.7	136.4	1.3	1,423.4	17.8	1,056.2	11.1	1,562.1	19.9	1,133.9	12.0
(ii) Bankers' Deposits with RBI	4,235.1	3,453.1	-200.4	-5.5	-196.7	-5.6	-782.0	-18.5	690.3	26.2	126.8	3.8
(iii) 'Other' Deposits with RBI	36.5	21.7	11.0	102.6	-7.2	-18.9	-14.8	-40.5	-4.1	-11.8	-9.1	-29.6
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government	3,965.5	4,992.6	-3.0		878.5		1,027.1		1,819.9		1,998.3	
of which: to Centre	3,940.3	4,993.1	-2.0		859.1		1,052.7		1,807.5		2,018.2	
(ii) RBI Credit to Banks & Commercial Sector	73.2	76.0	-41.1		21.9		2.7		-2.2		29.1	
o/w: to Banks (includes NABARD)	51.6	42.2	-41.1		19.4		-9.4		31.1		11.0	
(iii) Net Foreign Exchange Assets of RBI*	13,285.7	14,225.4	158.5	1.1	1,025.5	8.3	939.7	7.1	663.1	5.2	880.5	6.6
(iv) Government's Currency Liabilities to the Public	127.2	137.2	—	—	12.1	10.7	9.9	7.8	14.2	12.9	12.4	9.9
(v) Net Non-Monetary Liabilities of RBI	3,683.5	5,403.6	167.5	3.2	718.4	23.8	1,720.1	46.7	246.8	7.1	1,668.8	44.7

* 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.

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			
Feb. 6, 2012	1	39	987.60	39	987.60	8.50	—	—	—	—	—	987.60	—	-987.60
Feb. 7, 2012	1	39	911.30	39	911.30	8.50	1	0.05	1	0.05	7.50	911.25	—	-911.25
Feb. 8, 2012	1	43	1,049.25	43	1,049.25	8.50	—	—	—	—	—	1,049.25	—	-1,049.25
Feb. 9, 2012	1	46	1,314.00	46	1,314.00	8.50	1	1.00	1	1.00	7.50	1,313.00	—	-1,313.00
Feb. 10, 2012	3	45	867.05	45	867.05	8.50	3	2.40	3	2.40	7.50	864.65	—	—
Feb. 10, 2012 \$	3	25	441.45	25	441.45	8.50	—	—	—	—	—	441.45	—	-1,306.10

MSF: Marginal Standing Facility

— ' ' No bid was received in the auction/Not Applicable

\$ Additional Repo under LAF on Reporting Fridays

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						
				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													
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
Feb. 8	Feb. 10	90.00	97	164.58	43.01	81	90.00	43.01	—	133.01	97.84	8.8969	1,107.79
182-day Treasury Bills													
2011-2012													
Jul. 6	Jul. 8	30.00	75	71.78	—	44	30.00	—	—	30.00	96.05	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
Feb. 1	Feb. 3	40.00	80	93.87	—	42	40.00	—	—	40.00	95.88	8.6613	484.01
364-day Treasury Bills													
2011-2012													
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
Jan. 11	Jan. 13	40.00	94	97.88	—	50	40.00	—	—	40.00	92.53	8.2007	833.71
Feb. 8	Feb. 10	40.00	105	157.80	—	28	40.00	—	—	40.00	92.19	8.5067	873.71

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
	Jan. 28	Jan. 29	Jan. 30	Jan. 31	Feb. 1	Feb. 2	Feb. 3	Feb. 4	Feb. 5	Feb. 6	Feb. 7	Feb. 8	Feb. 9	Feb. 10
Average daily cash reserve requirement for the fortnight ending February 10, 2012	3,370.8	3,370.8	3,370.8	3,370.8	3,370.8	3,370.8	3,370.8	3,370.8	3,370.8	3,370.8	3,370.8	3,370.8	3,370.8	3,370.8
Cash Balance with RBI	3,742.4	3,742.4	3,403.6	3,546.4	3,493.0	3,546.6	3,461.8	3,433.4	3,433.4	3,211.0	2,994.2	3,020.7	3,288.4	3,259.9

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 - 09.82
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 - 09.85
Dec. 16, 2011		3,731.8		565.2		9.14 - 10.05
Dec. 30, 2011		4,030.0		911.1		9.16 - 10.50

@ 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
Nov. 30, 2011	1,734.8	188.1	8.00 - 14.50
Dec. 15, 2011	1,775.2	340.1	9.10 - 14.50

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

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

Item	Weight	2011	2012	Percentage Variation over		
		Jan.	Jan. #	Month	End- March	Year
	1	2	3	4	5	6
ALL COMMODITIES	100.00	148.0	157.7	0.5	5.5	6.6
Primary Articles	20.12	195.3	199.7	0.9	6.1	2.3
(i) Fruits And Vegetables	3.84	206.6	161.5	-3.2	-2.7	-21.8
Fuel and Power	14.91	151.3	172.8	0.1	9.6	14.2
Manufactured Products	64.97	132.6	141.2	0.4	4.1	6.5
(i) Sugar, <i>Khandsari & Gur</i>	2.09	166.6	170.7	-1.5	4.1	2.5
(ii) Edible Oils	3.04	127.2	139.4	2.1	8.2	9.6
(iii) Cement and Lime	1.39	148.3	160.4	-0.2	4.4	8.2
(iv) Iron and Semis	1.56	133.8	158.5	1.1	13.0	18.5

Note: Data are released on a monthly frequency.

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

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

	2011	2012				
	Feb. 10	Feb. 6	Feb. 7	Feb. 8	Feb. 9	Feb. 10
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	17463.04	17707.31	17622.45	17707.32	17830.75	17748.69
S & P CNX NIFTY (3.11.1995=1000)	5225.80	5361.65	5335.15	5368.15	5412.35	5381.60

16. Average Daily Turnover in Call Money Market

(₹ Billion)

	Week Ended						
	Dec. 30, 2011	Jan. 6, 2012	Jan. 13, 2012	Jan. 20, 2012	Jan. 27, 2012	Feb. 3, 2012	Feb. 10, 2012
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	148.4	124.8	135.6	159.7	144.1	120.6	102.0
(b) Lendings	157.6	137.7	145.5	165.5	155.9	131.4	115.2
2. Primary Dealers							
(a) Borrowings	9.3	12.9	9.9	6.2	11.9	10.9	13.3
(b) Lendings	0.1	—	—	0.4	0.1	0.1	0.1
3. Total							
(a) Borrowings	157.7	137.7	145.5	165.9	156.0	131.5	115.3
(b) Lendings	157.7	137.7	145.5	165.9	156.0	131.5	115.3

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					
	Jan. 6, 2012	Jan. 13, 2012	Jan. 20, 2012	Jan. 27, 2012	Feb. 3, 2012	Feb. 10, 2012
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	2,623.5	2,421.6	2,228.9	1,951.1	2,093.5	1,800.1
(b) State Government Securities	27.2	40.2	23.0	30.5	21.2	34.5
(c) 91-Day Treasury Bills	76.8	45.0	65.2	39.0	57.2	68.1
(d) 182-Day Treasury Bills	49.5	22.2	57.9	6.5	16.2	6.0
(e) 364-Day Treasury Bills	81.8	134.1	69.1	4.1	30.0	57.5
II. RBI*	28.9	100.0	131.1	105.7	8.0	96.8

@ 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												
Jan. 23, 2012	2.279	781	295	270	220	91	5.859	6.960	1.119	2.800	1.447	110
Jan. 24, 2012	2.014	1,594	1,123	354	369	206	6.746	8.794	1,106	3,037	1,112	94
Jan. 25, 2012	2.102	1,081	850	239	461	728	6.084	8,321	1,414	3,518	1,850	135
Jan. 26, 2012 +												
Jan. 27, 2012	4,337	2,772	1,190	359	598	671	9,296	8,697	1,137	4,067	2,016	184
Sales												
Jan. 23, 2012	2.468	1,409	359	289	346	88	5,376	6,825	904	2,851	1,492	82
Jan. 24, 2012	2,114	2,087	882	355	428	194	6,020	9,641	1,443	3,028	1,152	92
Jan. 25, 2012	2,298	1,760	482	240	474	737	5,520	8,786	1,426	3,492	2,081	128
Jan. 26, 2012 +												
Jan. 27, 2012	3,322	2,769	1,883	331	592	626	8,584	9,451	1,370	4,055	2,080	223

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

(₹ Billion)

	Week Ended					
	Jan. 6, 2012	Jan. 13, 2012	Jan. 20, 2012	Jan. 27, 2012	Feb. 3, 2012	Feb. 10, 2012
	1	2	3	4	5	6
Amount	9.9	10.7	11.4	5.0	10.9	12.8

Source: National Stock Exchange of India Ltd.

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

(₹ Billion)

Holders	February 10, 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	—	286.5	138.9	231.0	656.4	-0.6	222.2
Primary Dealers@	—	329.1	221.1	444.3	994.4	62.0	428.5
State Governments	742.2	371.9	4.0	4.2	1,122.3	-52.6	7.4
Others	15.0	120.4	120.0	194.3	449.6	0.1	181.6

@ 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 Feb. 10, 2012)	2010-11 (Upto Feb. 11, 2011)	2010-11	2011-12 (Upto Feb. 10, 2012)	2010-11 (Upto Feb. 11, 2011)	2010-11
	1	2	3	4	5	6
1. Total	4,620.0	4,270.0	4,370.0	3,884.2	3,325.0	3,254.1
2. RBI's OMO * : Sales	71.4	72.8	115.7			
Purchases	951.9	745.2	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 Feb. 3, 2012			For the Week Ended Feb. 10, 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	—	—	—	2.0	9.1372	9.1372
2012-13	5.9	8.5584	8.7782	0.6	8.7209	8.8795
2013-14	—	—	—	0.1	8.1200	8.1200
2014-15	—	—	—	0.5	8.0400	8.0400
2015-16	1.8	8.0975	8.1454	1.3	8.0824	8.1519
2016-17	4.4	8.1868	8.3187	2.1	8.1879	8.3062
2017-18	3.1	8.1732	8.2780	0.6	8.1743	8.2290
2018-19	61.7	8.1309	8.4236	51.1	8.1684	8.3193
2019-20	48.5	8.1196	8.3899	20.7	8.1383	8.2931
2020-21	6.1	9.4151	9.7831	6.4	9.5784	9.7925
Beyond 2021	915.4	8.0933	8.6595	814.8	8.0899	8.5998
2. State Government Securities	10.6	8.5653	8.7332	17.3	8.5394	8.6959
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	7.9	8.5000	8.8516	8.1	8.5490	9.0017
(b) 15 - 91 days	22.7	8.2998	8.8131	34.0	8.3000	8.9000
(c) 92 - 182 days	8.0	8.4500	8.7500	6.4	8.7899	8.8699
(d) 183 - 364 days	13.1	8.3600	8.5700	17.4	8.3596	8.6500
II. RBI* : Sales	1.8			—		
: Purchases	6.2			96.8 +		
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	387.0	7.00 (1)	9.80 (16)	554.5	7.00 (1)	9.80 (15)
2. State Govt. Securities	4.4	8.60 (1)	8.70 (3)	3.6	8.25 (1)	8.60 (3)
3. 91-Day Treasury Bills	76.5	8.50 (1)	8.70 (3)	89.6	8.40 (1)	8.71 (3)
4. 182-Day Treasury Bills	82.7	8.50 (1)	8.70 (3)	131.9	7.50 (1)	8.75 (3)
5. 364-Day Treasury Bills	10.6	8.55 (1)	8.70 (3)	24.3	8.35 (1)	8.75 (3)
IV: RBI : Repo * ^	6,229.4	8.50	8.50	5,570.7	8.50	8.50
: Reverse Repo †	20.7	7.50	7.50	3.5	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.

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