



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 51

1. Reserve Bank of India – Liabilities and Assets

(₹ crore)

Item	2010		2011		Variation	
	Dec. 17	Dec. 9	Dec. 16 #	Week	Year	
	1	2	3	4	5	
Notes Issued	9,00,965	10,14,840	10,17,991	3,151	1,17,026	
Notes in Circulation	9,00,948	10,14,825	10,17,979	3,154	1,17,030	
Notes held in Banking Department	17	16	13	-3	-4	
Deposits						
Central Government	1,00,278	101	100	—	-1,00,177	
Market Stabilisation Scheme	—	—	—	—	—	
State Governments	304	42	42	—	-261	
Scheduled Commercial Banks	3,07,732	3,67,601	3,49,659	-17,942	41,927	
Scheduled State Co-operative Banks	3,789	3,835	3,937	102	148	
Other Banks	14,918	17,112	16,662	-450	1,744	
Others	12,068	10,513	10,528	15	-1,540	
Other Liabilities	3,49,018	6,00,481	6,07,789	7,308	2,58,771	
TOTAL LIABILITIES/ASSETS	16,89,072	20,14,525	20,06,709	-7,815	3,17,637	
Foreign Currency Assets ⁽¹⁾	12,06,004	14,20,742	14,11,865	-8,877	2,05,861	
Gold Coin and Bullion ⁽²⁾	1,01,857	1,46,289	1,46,289	—	44,432	
Rupee Securities (including Treasury Bills)	3,70,968	3,99,643	4,37,657	38,014	66,690	
Loans and Advances						
Central Government	—	34,717	—	-34,717	—	
State Governments	169	290	369	79	200	
NABARD	—	—	—	—	—	
Scheduled Commercial Banks	4,221	5,973	3,828	-2,145	-393	
Scheduled State Co-operative Banks	30	—	—	—	-30	
Industrial Development Bank of India	—	—	—	—	—	
Export-Import Bank of India	—	—	—	—	—	
Others	366	731	698	-33	333	
Bills Purchased and Discounted						
Commercial	—	—	—	—	—	
Treasury	—	—	—	—	—	
Investments ⁽³⁾	1,320	1,320	1,320	—	—	
Other Assets	4,137	4,819	4,683	-136	546	

(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. 16, 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	15,93,597	302,100	-8,520	-4,675	2,32,583	-2,718	2,61,243	4,766	2,54,959	7,498
(a) Foreign Currency Assets +	14,09,858	266,968	-8,899	-4,668 *	1,84,975	-7,362	2,09,781	-846	2,04,988	1,520
(b) Gold \$	1,46,289	28,041	—	—	43,717	5,069	45,603	5,571	44,432	5,917
(c) SDRs @	23,444	4,439	-20	-54	3,043	-130	691	-639	461	-624
(d) Reserve Position in the IMF**	14,006	2,652	399	47	848	-295	5,168	680	5,078	685

+ Excludes ₹2,007 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 Dec. 2, 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	71,384	1,575	1,498	-2,358	14,848	4,954
Borrowings from Banks ⁽¹⁾	23,171	-3,604	-9,786	-6,553	5,113	600
Other Demand and Time Liabilities ⁽²⁾	10,010	117	936	2,886	1,281	3,096
Liabilities to Others						
Aggregate Deposits	57,10,061	62,798	3,51,964	5,02,092	6,36,861	8,65,271
		(1.1)	(7.8)	(9.6)	(15.1)	(17.9)
Demand	5,72,518	13,143	-41,547	-69,187	75,949	-31,545
Time	51,37,543	49,655	3,93,511	5,71,279	5,60,912	8,96,816
Borrowings ⁽³⁾	1,69,332	1,795	14,952	37,991	15,568	50,102
Other Demand and Time Liabilities	3,60,360	12,225	5,363	18,556	9,851	25,576
Borrowings from Reserve Bank	2,273	-946	3,345	-2,758	3,387	-1,113
Cash in Hand and Balances with Reserve Bank	3,84,782	-12,090	27,025	35,274	81,564	50,789
Cash in Hand	36,748	-1,732	5,109	6,402	6,946	6,061
Balances with Reserve Bank	3,48,035	-10,359	21,917	28,872	74,618	44,728
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	57,574	2,463	-13,427	1,437	5,037	8,581
Money at Call and Short Notice	19,768	1,975	-5,660	3,162	2,955	7,760
Advances to Banks	6,214	-1,402	-5,709	-6,355	1,912	2,031
Other Assets	70,168	-208	6,997	1,095	26,915	18,708
Investments⁽⁵⁾	17,43,713	29,727	98,830	2,42,094	97,139	2,60,131
		(1.7)	(7.1)	(16.1)	(7.0)	(17.5)
Government Securities	17,38,236	28,328	1,00,348	2,41,088	99,551	2,59,494
Other Approved Securities	5,477	1,399	-1,518	1,006	-2,413	637
Bank Credit	42,35,421	46,377	3,52,813	2,93,338	6,75,083	6,37,820
		(1.1)	(10.9)	(7.4)	(23.1)	(17.7)
Food Credit	81,844	3,131	12,998	17,561	16,924	20,356
Non-food credit	41,53,577	43,246	3,39,814	2,75,777	6,58,159	6,17,464
Loans, Cash credit and Overdrafts	40,81,502	43,951	3,45,844	2,87,496	6,45,552	6,13,500
Inland Bills – Purchased	14,698	728	-660	1,254	896	3,344
Discounted ⁽⁶⁾	81,695	129	6,460	1,828	20,150	13,017
Foreign Bills – Purchased	19,120	996	1,660	537	1,599	1,327
Discounted	38,407	574	-492	2,223	6,886	6,632
Cash-Deposit Ratio	6.74					
Investment-Deposit Ratio	30.54					
Credit-Deposit Ratio	74.17					

(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. 10	Nov. 4	Nov. 11	Nov. 18	Nov. 25	Dec. 2	Dec. 9
	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⁾	7.60/8.50	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⁾	7.00/8.75	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⁾	6.61	8.47	8.60	8.57	8.67	8.54	8.58

(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	Dec. 2	Mar. 26	Dec. 3		
1	2	3	4	5	6	
1. Bank Credit	39,42,083	42,35,421	2,93,338 (7.4)	32,44,788	35,97,601	3,52,813 (10.9)
A. Food Credit	64,283	81,844	17,561	48,489	61,488	12,998
B. Non-food Credit	38,77,800	41,53,577	2,75,777 (7.1)	31,96,299	35,36,113	3,39,814 (10.6)
2. Investments	1,47,601	1,73,319	25,718	1,18,071	1,49,441	31,370
A. Commercial Paper	12,309	24,978	12,669	25,188	35,712	10,524
B. Shares Issued by (a+b)	41,316	37,773	-3,543	30,106	35,459	5,353
(a) Public Sector Undertakings	8,965	7,768	-1,197	4,625	8,121	3,496
(b) Private Corporate Sector	32,351	30,005	-2,347	25,481	27,339	1,857
C. Bonds/Debentures Issued by (a+b)	93,975	1,10,568	16,593	62,777	78,269	15,493
(a) Public Sector Undertakings	27,946	35,211	7,265	22,710	23,762	1,052
(b) Private Corporate Sector	66,029	75,357	9,328	40,067	54,507	14,440
3. Total (1B + 2)	40,25,401	43,26,896	3,01,496 (7.5)	33,14,370	36,85,554	3,71,184 (11.2)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	55,383	7,780	52,887	39,587	-13,300
B. Instruments Issued by Public Financial Institutions	31,296	34,456	3,160	32,597	28,933	-3,665
C. Bonds/Debentures Issued by Others	45,615	42,510	-3,104	30,902	31,477	576

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)					
	Dec. 12	Dec. 13	Dec. 14	Dec. 15	Dec. 16	Dec. 12	Dec. 13	Dec. 14	Dec. 15	Dec. 16	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
US Dollar	52.4238	53.4030	53.5770	54.2355	52.8140	—	-15.27	-15.99	-16.44	-14.06	
Euro	69.9405	70.4435	69.8925	70.4602	68.8091	—	-15.27	-13.71	-14.46	-12.73	
FEDAI Indicative Rates (₹ per Foreign Currency)											
US Dollar	Buying	52.4500	53.4250	53.6450	54.2200	52.8300	—	-15.30	-16.10	-16.41	-14.10
	Selling	52.4600	53.4350	53.6550	54.2300	52.8400	—	-15.30	-16.09	-16.41	-14.10
Pound Sterling	Buying	81.9575	83.4025	83.0475	83.7475	82.0300	—	-14.38	-14.02	-14.97	-13.88
	Selling	81.9800	83.4275	83.0900	83.7850	82.0650	—	-14.37	-14.02	-14.97	-13.89
Euro	Buying	69.9575	70.5000	69.9525	70.4375	68.8425	—	-15.34	-13.81	-14.47	-12.78
	Selling	69.9925	70.5175	69.9875	70.4675	68.8675	—	-15.32	-13.81	-14.48	-12.78
100 Yen	Buying	67.5475	68.5825	68.8025	69.4500	67.8100	—	-21.58	-21.62	-22.20	-20.55
	Selling	67.5675	68.6125	68.8250	69.4800	67.8400	—	-21.56	-21.62	-22.18	-20.56
Inter-Bank Forward Premia of US Dollar (per cent per annum)											
1-month	7.78	7.64	7.84	7.74	7.73						
3-month	5.80	6.07	6.49	6.78	6.85						
6-month	5.34	5.51	5.97	6.16	6.12						

— 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 #	Dec. 2 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
	M₃	64,99,548	70,73,261	59,587	0.8	4,77,118	8.5	5,73,712	8.8	8,23,844	15.7	9,93,411	16.3
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,197	9,72,459	-4,925	-0.5	1,00,092	13.0	58,262	6.4	1,37,172	18.8	1,04,875	12.1
(ii) Demand Deposits with Banks	7,17,660	6,51,520	13,046	2.0	-41,234	-5.7	-66,139	-9.2	87,502	14.9	-25,215	-3.7
(iii) Time Deposits with Banks	48,63,979	54,46,670	49,977	0.9	4,17,817	10.2	5,82,690	12.0	5,98,579	15.2	9,15,423	20.2
(iv) 'Other' Deposits with Reserve Bank	3,713	2,612	1,490	132.7	444	11.6	-1,101	-29.6	591	16.0	-1,671	-39.0
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	22,31,635	18,720	0.8	1,55,854	9.3	2,48,864	12.6	3,00,081	19.7	4,06,595	22.3
(a) Reserve Bank	3,96,555	4,07,242	-9,661		44,432		10,688		1,83,896		1,51,225	
(b) Other Banks	15,86,216	18,24,392	28,380	1.6	1,11,422	7.6	2,38,176	15.0	1,16,185	8.0	2,55,370	16.3
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	45,33,989	47,847	1.1	3,84,195	11.0	2,98,582	7.0	7,15,187	22.6	6,58,385	17.0
(a) Reserve Bank	2,164	1,737	-171	—	298	—	-427	—	-3,368	—	111	—
(b) Other Banks	42,33,242	45,32,252	48,018	1.1	3,83,897	11.0	2,99,009	7.1	7,18,555	22.8	6,58,273	17.0
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	15,84,776	38	—	89,857	7.0	1,91,450	13.7	23,273	1.7	2,13,451	15.6
(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) Banking Sector's Net Non-monetary Liabilities of which: Net Non-monetary Liabilities of RBI	11,24,680	12,90,450	7,018	0.5	1,53,772	18.1	1,65,770	14.7	2,16,123	27.4	2,86,077	28.5
	3,68,274	5,81,505	4,030	0.7	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.

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. 16 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
	Reserve Money	13,76,881	14,02,652	-15,121	-1.1	87,323	7.6	25,770	1.9	2,25,906	22.2	1,59,643	12.8
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	10,31,290	3,154	0.3	1,13,654	14.2	81,631	8.6	1,45,834	19.0	1,18,088	12.9
(ii) Bankers' Deposits with RBI	4,23,509	3,70,258	-18,289	-4.7	-25,859	-7.3	-53,251	-12.6	81,693	33.4	43,819	13.4
(iii) 'Other' Deposits with RBI	3,713	1,103	15	1.4	-471	-12.3	-2,609	-70.3	-1,621	-32.5	-2,264	-67.2
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	4,38,037	3,341		59,210		41,482		1,83,885		1,67,242	
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	3,94,035	4,37,711	3,262		59,349		43,676		1,84,037		1,66,781	
(iii) Net Foreign Exchange Assets of RBI*	7,324	5,826	-2,178		3,419		-1,497		1,035		-90	
(iv) Government's Currency Liabilities to the Public	5,159	3,828	-2,178		3,122		-1,331		4,128		-463	
(v) Net Non-monetary Liabilities of RBI	13,28,553	15,58,137	-8,877	-0.6	75,896	6.2	2,29,583	17.3	9,467	0.7	2,50,292	19.1
	12,724	13,312	—	—	984	8.7	587	4.6	1,335	12.2	1,058	8.6
	3,68,274	6,12,660	7,407	1.2	52,185	17.3	2,44,385	66.4	-30,184	-7.9	2,58,860	73.2

* 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	
Dec. 12, 2011	1	36	79,940	36	79,940	8.50	1	5	1	5	7.50	79,935	—	-79,935
Dec. 13, 2011	1	39	79,730	39	79,730	8.50	—	—	—	—	—	79,730	—	-79,730
Dec. 14, 2011	1	45	86,545	45	86,545	8.50	2	290	2	290	7.50	86,255	—	-86,255
Dec. 15, 2011	1	58	1,11,845	58	1,11,845	8.50	1	15	1	15	7.50	1,11,830	—	-1,11,830
Dec. 16, 2011	3	57	1,16,690	57	1,16,690	8.50	5	465	5	465	7.50	1,16,225	—	—
Dec. 16, 2011*	3	27	31,780	27	31,780	8.50	—	—	—	—	—	31,780	—	-1,48,005

MSF: Marginal Standing Facility

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

* Additional Repo operation under the LAF.

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

(₹ crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devolvement on RBI	Total Issue (7+8+9)	Weighted Average Price	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)
			Number	Total Face Value		Number	Total Face Value						
				Competitive	Non-Competitive		Competitive	Non-Competitive					
1	2	3	4	5	6	7	8	9	10	11	12	13	
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
Dec. 14	Dec. 16	4,000	98	15,267	1,701	47	4,000	1,701	—	5,701	97.94	8.4782	84,824
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
Dec. 7	Dec. 9	4,000	82	10,665	—	29	4,000	—	—	4,000	95.97	8.5087	44,351
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
Dec. 14	Dec. 16	4,000	82	12,925	—	18	4,000	—	—	4,000	92.45	8.2595	77,369

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
	Dec. 3	Dec. 4	Dec. 5	Dec. 6	Dec. 7	Dec. 8	Dec. 9	Dec. 10	Dec. 11	Dec. 12	Dec. 13	Dec. 14	Dec. 15	Dec. 16
Average daily cash reserve requirement for the fortnight ending December 16, 2011	3,58,719	3,58,719	3,58,719	3,58,719	3,58,719	3,58,719	3,58,719	3,58,719	3,58,719	3,58,719	3,58,719	3,58,719	3,58,719	3,58,719
Cash Balance with RBI	3,54,058	3,54,058	3,90,719	3,90,744	3,66,335	3,54,447	3,67,029	3,69,957	3,69,957	3,48,616	3,44,694	3,48,759	3,64,973	3,49,853

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
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
Nov. 4, 2011	3,82,201	6,037	9.20-9.99

@ 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
Oct. 15, 2011	1,66,462	29,243	8.75-13.50
Oct. 31, 2011	1,68,769	16,179	7.75-14.50

@ 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			
		Dec. 4	Oct. 8 *	Dec. 3 #	Week	Month	End March	Year
		1	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	187.8	203.1	198.1	-0.6	-2.4	5.1	5.5
(i) Fruits and Vegetables	3.84	177.7	198.8	174.8	-3.7	-12.6	4.7	-1.6
Fuel and Power	14.91	149.6	170.1	172.4	0.3	0.5	9.2	15.2
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 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

	2010	2011				
	Dec. 16	Dec. 12	Dec. 13	Dec. 14	Dec. 15	Dec. 16
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	19864.85	15870.35	16002.51	15881.14	15836.47	15491.35
S & P CNX NIFTY (3.11.1995=1000)	5948.75	4764.60	4800.60	4763.25	4746.35	4651.60

16. Average Daily Turnover in Call Money Market

(₹ crore)

	Week Ended						
	Nov. 4, 2011	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011	Dec. 16, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	10,022	8,613	8,551	9,495	6,996	7,990	10,154
(b) Lendings	10,479	9,585	9,003	10,613	7,848	9,086	11,168
2. Primary Dealers							
(a) Borrowings	457	972	452	1,118	852	1,096	1,014
(b) Lendings	—	—	—	—	—	—	—
3. Total							
(a) Borrowings	10,479	9,585	9,003	10,613	7,848	9,086	11,168
(b) Lendings	10,479	9,585	9,003	10,613	7,848	9,086	11,168

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					
	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011	Dec. 16, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	53,364	1,31,544	85,526	1,50,152	1,62,719	2,09,768
(b) State Government Securities	1,740	1,631	2,163	1,285	4,286	4,253
(c) 91-Day Treasury Bills	4,025	3,753	2,805	8,241	6,470	8,942
(d) 182-Day Treasury Bills	1,060	2,940	2,656	4,759	7,817	8,033
(e) 364-Day Treasury Bills	971	4,748	904	11,027	10,524	5,247
II. RBI*	60	133	11,073	5,928	9,153	—

@ 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. 28, 2011	3,496	1,717	2,217	312	338	371	9,074	7,431	518	3,078	2,575	210
Nov. 29, 2011	2,998	1,557	1,563	359	476	812	7,835	6,693	469	3,117	2,488	97
Nov. 30, 2011	2,996	2,010	2,121	369	206	267	9,189	6,575	483	3,212	1,693	128
Dec. 1, 2011	2,461	2,027	1,190	232	290	158	8,707	9,352	753	2,235	2,272	103
Dec. 2, 2011	2,596	1,589	888	142	110	183	7,068	6,547	1,232	1,659	1,194	78
Sales												
Nov. 28, 2011	3,279	2,483	1,925	342	372	357	8,470	7,812	1,068	3,037	2,521	220
Nov. 29, 2011	2,549	1,955	1,204	334	447	830	7,802	6,736	555	3,128	2,654	114
Nov. 30, 2011	2,842	2,297	2,150	325	220	271	8,305	7,896	782	3,144	1,870	148
Dec. 1, 2011	2,864	3,052	817	230	279	208	7,581	10,699	1,240	2,238	2,245	97
Dec. 2, 2011	2,318	1,805	654	137	323	101	6,367	7,557	1,575	1,598	1,270	71

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					
	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011	Dec. 16, 2011
	1	2	3	4	5	6
Amount	137.78	599.42	1,223.53	1,157.43	1,134.52	1,322.87

Source: National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	December 16, 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
Banks	—	24,980	13,449	22,415	60,844	-3,030	17,425
Primary Dealers @	—	24,832	22,507	37,734	85,074	-1,155	28,477
State Governments	71,209	23,768	400	419	95,796	-1,009	-15,693
Others	2,290	11,244	7,995	16,802	38,331	4,822	11,529

@ Includes Bank Primary Dealers

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. 16 2011)	2010-2011 (Upto Dec. 17, 2010)	2010-2011	2011-2012 (Upto Dec. 16 2011)	2010-2011 (Upto Dec. 17, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	3,67,000	3,78,000	4,37,000	2,93,419	2,92,342	3,25,414
2. RBI's OMO*: Sales	5,902	5,543	11,575			
Purchases	30,236	35,713	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 Dec. 9, 2011			For the Week Ended Dec. 16, 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	10	8.8762	8.8762	—	—	—
2012-13	416	8.4952	8.6732	279	8.4612	8.5600
2013-14	80	8.3160	8.3905	50	8.2580	8.2580
2014-15	35	8.4071	8.4444	165	8.2357	8.4190
2015-16	77	8.4234	8.5677	106	8.2510	8.4103
2016-17	681	8.3976	8.6199	756	8.3411	8.4726
2017-18	42	8.6228	8.6752	675	8.3529	8.5508
2018-19	7,511	8.4494	8.6755	6,211	8.3744	8.5008
2019-20	—	—	—	20	8.5500	8.5500
2020-21	2,057	9.3771	10.0657	2,442	9.1984	10.0309
Beyond 2021	70,451	8.4976	9.1148	94,180	8.4041	8.8607
2. State Government Securities	2,143	8.9457	9.2135	2,127	8.5485	9.0568
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	470	8.4000	8.8007	213	8.4496	8.7000
(b) 15-91 days	3,344	8.3502	8.8500	4,786	8.2500	8.7504
(c) 92-182 days	3,677	8.3865	8.7001	3,893	8.2500	8.5003
(d) 183-364 days	4,915	8.1300	8.4701	2,218	8.2175	8.4505
II. RBI* : Sales	30			—		
Purchases	9,123			— +		
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	32,011	7.75 (1)	9.40 (17)	41,772	6.50 (1)	9.65 (15)
2. State Govt. Securities	601	8.40 (1)	9.25 (15)	297	8.55 (1)	8.55 (1)
3. 91-day Treasury Bills	8,793	7.75 (1)	8.75 (3)	7,546	7.50 (1)	9.00 (3)
4. 182-day Treasury Bills	5,891	8.40 (1)	8.70 (3)	9,213	7.50 (1)	9.00 (3)
5. 364-day Treasury Bills	3,982	8.15 (1)	8.65 (3)	2,788	8.00 (1)	9.00 (3)
IV. RBI: Repo * ^	3,64,000	8.50	8.50	5,06,530	8.50	8.50
Reverse Repo !	215	7.50	7.50	775	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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