



# RESERVE BANK OF INDIA BULLETIN

## WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

December 16, 2011

No. 50

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

(₹ crore)

Item	2010		2011		Variation	
	Dec. 10	Dec. 2	Dec. 9 #	Week	Year	
	1	2	3	4	5	
<b>Notes Issued</b>	<b>8,99,831</b>	<b>10,01,377</b>	<b>10,14,840</b>	<b>13,463</b>	<b>1,15,009</b>	
Notes in Circulation	8,99,818	10,01,364	10,14,825	13,461	1,15,006	
Notes held in Banking Department	13	13	16	2	3	
<b>Deposits</b>						
Central Government	38,786	100	101	—	-38,686	
Market Stabilisation Scheme	—	—	—	—	—	
State Governments	41	42	42	—	1	
Scheduled Commercial Banks	3,19,058	3,48,035	3,67,601	19,566	48,543	
Scheduled State Co-operative Banks	3,849	4,222	3,835	-387	-14	
Other Banks	15,003	16,874	17,112	238	2,109	
Others	12,647	12,037	10,513	-1,524	-2,134	
Other Liabilities	3,48,729	5,77,277	6,00,481	23,204	2,51,751	
<b>TOTAL LIABILITIES/ASSETS</b>	<b>16,37,945</b>	<b>19,59,965</b>	<b>20,14,525</b>	<b>54,560</b>	<b>3,76,580</b>	
Foreign Currency Assets <sup>(1)</sup>	12,05,125	13,97,088	14,20,742	23,654	2,15,617	
Gold Coin and Bullion <sup>(2)</sup>	1,01,857	1,46,289	1,46,289	—	44,432	
Rupee Securities (including Treasury Bills)	3,20,963	3,69,804	3,99,643	29,840	78,680	
<b>Loans and Advances</b>						
Central Government	—	36,137	34,717	-1,420	34,717	
State Governments	—	1,231	290	-941	290	
NABARD	—	—	—	—	—	
Scheduled Commercial Banks	3,731	2,273	5,973	3,700	2,242	
Scheduled State Co-operative Banks	30	—	—	—	-30	
Industrial Development Bank of India	—	—	—	—	—	
Export-Import Bank of India	—	—	—	—	—	
Others	366	437	731	294	366	
<b>Bills Purchased and Discounted</b>						
Commercial	—	—	—	—	—	
Treasury	—	—	—	—	—	
Investments <sup>(3)</sup>	1,320	1,320	1,320	—	—	
Other Assets	4,553	5,386	4,819	-567	266	

(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. 9, 2011		Variation over							
			Week		End-March 2011		End-December 2010		Year	
	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.
	1	2	3	4	5	6	7	8	9	10
<b>Total Reserves</b>	<b>16,02,117</b>	<b>306,775</b>	<b>24,173</b>	<b>-69</b>	<b>2,41,103</b>	<b>1,957</b>	<b>2,69,763</b>	<b>9,441</b>	<b>2,64,420</b>	<b>11,356</b>
(a) Foreign Currency Assets +	14,18,757	271,636	23,620	-56*	1,93,874	-2,694	2,18,680	3,822	2,14,762	5,383
(b) Gold \$	1,46,289	28,041	—	—	43,717	5,069	45,603	5,571	44,432	5,917
(c) SDRs @	23,464	4,493	350	-8	3,063	-76	711	-585	528	-579
(d) Reserve Position in the IMF**	13,607	2,605	203	-5	449	-342	4,769	633	4,698	635

+ Excludes ₹1,985 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
<b>Liabilities to the Banking System</b>						
Demand and Time Deposits from Banks	71,384	1,575	1,498	-2,358	14,848	4,954
Borrowings from Banks <sup>(1)</sup>	23,171	-3,604	-9,786	-6,553	5,113	600
Other Demand and Time Liabilities <sup>(2)</sup>	10,010	117	936	2,886	1,281	3,096
<b>Liabilities to Others</b>						
<b>Aggregate Deposits</b>	<b>57,10,061</b>	<b>62,798</b>	<b>3,51,964</b>	<b>5,02,092</b>	<b>6,36,861</b>	<b>8,65,271</b>
		(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 <sup>(3)</sup>	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
<b>Borrowings from Reserve Bank</b>	<b>2,273</b>	<b>-946</b>	<b>3,345</b>	<b>-2,758</b>	<b>3,387</b>	<b>-1,113</b>
<b>Cash in Hand and Balances with Reserve Bank</b>	<b>3,84,782</b>	<b>-12,090</b>	<b>27,025</b>	<b>35,274</b>	<b>81,564</b>	<b>50,789</b>
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
<b>Assets with the Banking System</b>						
Balances with Other Banks <sup>(4)</sup>	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
<b>Investments<sup>(5)</sup></b>	<b>17,43,713</b>	<b>29,727</b>	<b>98,830</b>	<b>2,42,094</b>	<b>97,139</b>	<b>2,60,131</b>
		(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
<b>Bank Credit</b>	<b>42,35,421</b>	<b>46,377</b>	<b>3,52,813</b>	<b>2,93,338</b>	<b>6,75,083</b>	<b>6,37,820</b>
		(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 <sup>(6)</sup>	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
<b>Cash-Deposit Ratio</b>	<b>6.74</b>					
<b>Investment-Deposit Ratio</b>	<b>30.54</b>					
<b>Credit-Deposit Ratio</b>	<b>74.17</b>					

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

Figures in brackets denote percentage variation in the relevant period.

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. 3	Oct. 28	Nov. 4	Nov. 11	Nov. 18	Nov. 25	Dec. 2
	1	2	3	4	5	6	7
Cash Reserve Ratio (per cent) <sup>(1)</sup>	6.00	6.00	6.00	6.00	6.00	6.00	6.00
Bank Rate	6.00	6.00	6.00	6.00	6.00	6.00	6.00
Base Rate <sup>(2)</sup>	7.60/8.50	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 <sup>(3)</sup>	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) <sup>(4)</sup>	6.45	8.40	8.47	8.60	8.57	8.67	8.54

(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	
<b>1. Bank Credit</b>	<b>39,42,083</b>	<b>42,35,421</b>	<b>2,93,338</b> (7.4)	<b>32,44,788</b>	<b>35,97,601</b>	<b>3,52,813</b> (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)
<b>2. Investments</b>	<b>1,47,601</b>	<b>1,73,319</b>	<b>25,718</b>	<b>1,18,071</b>	<b>1,49,441</b>	<b>31,370</b>
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
<b>3. Total (1B + 2)</b>	<b>40,25,401</b>	<b>43,26,896</b>	<b>3,01,496</b> (7.5)	<b>33,14,370</b>	<b>36,85,554</b>	<b>3,71,184</b> (11.2)
<b>Memo Items:</b>						
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. 5	Dec. 6 +	Dec. 7	Dec. 8	Dec. 9	Dec. 5	Dec. 6 +	Dec. 7	Dec. 8	Dec. 9	
	1	2	3	4	5	6	7	8	9	10	
<b>RBI's Reference Rate (₹ per Foreign Currency)</b>											
US Dollar	51.3925		51.4490	51.7780	52.2285	—		-12.85	-12.86	-13.51	
Euro	68.9277		69.1235	69.4246	69.6008	—		-13.60	-14.11	-13.74	
<b>FEDAI Indicative Rates (₹ per Foreign Currency)</b>											
US Dollar	{	51.3800		51.4500	51.7800	52.2200	—		-12.85	-12.86	-13.53
	{	51.3900		51.4600	51.7900	52.2300	—		-12.84	-12.86	-13.53
Pound Sterling	{	80.2300		80.3600	81.3150	81.5375	—		-12.15	-12.89	-12.37
	{	80.2650		80.3900	81.3525	81.5775	—		-12.14	-12.90	-12.38
Euro	{	68.9275		69.1225	69.4225	69.6000	—		-13.61	-14.15	-13.76
	{	68.9600		69.1425	69.4450	69.6225	—		-13.60	-14.14	-13.75
100 Yen	{	65.8975		66.1575	66.6675	67.3100	—		-17.99	-19.43	-20.09
	{	65.9175		66.2375	66.7225	67.3325	—		-18.04	-19.44	-20.07
<b>Inter-Bank Forward Premia of US Dollar (per cent per annum)</b>											
1-month		6.77		6.76	6.95	7.35					
3-month		5.53		5.44	5.72	5.97					
6-month		5.08		5.01	5.21	5.55					

+ Market closed

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

Notes: 1. The unified exchange rate system came into force on March 1, 1993.

2. Euro reference rate was announced by RBI with effect from January 1, 2002.

## 7. Money Stock: Components and Sources

(₹ crore)

<i>Item</i>	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
	<b>M<sub>3</sub></b>	<b>64,99,548</b>	<b>70,73,261</b>	<b>59,587</b>	<b>0.8</b>	<b>4,77,118</b>	<b>8.5</b>	<b>5,73,712</b>	<b>8.8</b>	<b>8,23,844</b>	<b>15.7</b>	<b>9,93,411</b>
<b>Components (i+ii+iii+iv)</b>												
(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
<b>Sources (i+ii+iii+iv-v)</b>												
(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)

<i>Item</i>	Outstanding as on		Variation over									
	2011		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Dec. 9 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
	<b>Reserve Money</b>	<b>13,76,881</b>	<b>14,17,772</b>	<b>31,354</b>	<b>2.3</b>	<b>98,242</b>	<b>8.5</b>	<b>40,891</b>	<b>3.0</b>	<b>2,49,887</b>	<b>24.9</b>	<b>1,63,844</b>
<b>Components (i+ii+iii)</b>												
(i) Currency in Circulation	9,49,659	10,28,136	13,461	1.3	1,12,523	14.1	78,477	8.3	1,45,967	19.1	1,16,064	12.7
(ii) Bankers' Deposits with RBI	4,23,509	3,88,548	19,417	5.3	-14,389	-4.1	-34,962	-8.3	1,03,624	44.2	50,638	15.0
(iii) 'Other' Deposits with RBI	3,713	1,089	-1,524	-58.3	108	2.8	-2,624	-70.7	296	8.1	-2,858	-72.4
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	4,34,696	27,454		70,811		38,141		2,10,714		1,52,300	
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	3,94,035	4,34,448	28,395		70,856		40,413		2,10,714		1,52,011	
(iii) Net Foreign Exchange Assets of RBI*	7,324	8,004	3,994		2,929		681		973		2,578	
(iv) Government's Currency Liabilities to the Public	5,159	6,006	3,733		2,632		847		3,781		2,205	
(v) Net Non-monetary Liabilities of RBI	13,28,553	15,67,014	23,654	1.5	75,016	6.1	2,38,460	17.9	7,763	0.6	2,60,049	19.9
	12,724	13,312	—	—	984	8.7	587	4.6	1,426	13.2	1,058	8.6
	3,68,274	6,05,253	23,748	4.1	51,498	17.1	2,36,979	64.3	-29,011	-7.6	2,52,140	71.4

\* 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. 5, 2011	2	44	1,00,255	44	1,00,255	8.50	1	200	1	200	7.50	1,00,055	—	-1,00,055
Dec. 7, 2011	1	41	93,370	41	93,370	8.50	1	5	1	5	7.50	93,365	—	-93,365
Dec. 8, 2011	1	44	87,180	44	87,180	8.50	2	10	2	10	7.50	87,170	—	-87,170
Dec. 9, 2011	3	41	83,195	41	83,195	8.50	—	—	—	—	—	83,195	—	-83,195

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						
				Competitive	Non-Competitive		Competitive	Non-Competitive					
1	2	3	4	5	6	7	8	9	10	11	12	13	
<b>91-day Treasury Bills</b>													
<b>2011-2012</b>													
Apr. 6	Apr. 8	4,000	78	14,105	—	35	4,000	—	4,000	98.26	7.1443	69,845	
Jul. 6	Jul. 8	7,000	94	27,621	250	29	7,000	250	7,250	98.00	8.1857	1,21,860	
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. 7	Dec. 9	4,000	95	17,650	6,600	24	4,000	6,600	10,600	97.91	8.6038	86,823	
<b>182-day Treasury Bills</b>													
<b>2011-2012</b>													
Apr. 13	Apr. 15	2,000	74	7,744	1,500	25	2,000	1,500	3,500	96.43	7.4462	24,501	
Jul. 6	Jul. 8	3,000	75	7,178	—	44	3,000	—	3,000	96.04	8.2692	34,251	
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	
<b>364-day Treasury Bills</b>													
<b>2011-2012</b>													
Apr. 6	Apr. 8	2,000	80	8,350	—	31	2,000	—	2,000	93.02	7.5476	42,456	
Jul. 13	Jul. 15	3,000	107	13,141	—	20	3,000	—	3,000	92.41	8.2360	53,308	
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
	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							

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
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.	Nov. 26 \$ #	Nov. #	Week	Month	End March	Year
		1	3	4	5	6	7	8
<b>ALL COMMODITIES @</b>	100.00	143.8	..	156.9	..	0.1	4.9	9.1
Primary Articles	20.12	185.3	199.3	201.1	-0.5	-1.6	6.9	8.5
(i) Fruits and Vegetables	3.84	174.2	181.6	190.9	-2.3	-6.7	15.1	9.6
Fuel and Power	14.91	148.6	171.8	171.6	—	0.9	8.9	15.5
Manufactured Products @	64.97	129.8	..	139.8	..	0.5	3.1	7.7
(i) Sugar, <i>Khandsari and Gur</i>	2.09	161.9	..	170.3	..	1.7	3.9	5.2
(ii) Edible Oils	3.04	121.0	..	135.0	..	-0.4	4.8	11.6
(iii) Cement and Lime	1.39	148.4	..	155.3	..	0.7	1.0	4.6
(iv) Iron and Semis	1.56	125.0	..	154.1	..	0.9	9.8	23.3

\$ Weekly data

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. 9	Dec. 5	Dec. 6 +	Dec. 7	Dec. 8	Dec. 9
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	19242.36	16805.33		16877.06	16488.24	16213.46
S & P CNX NIFTY (3.11.1995=1000)	5766.50	5039.15		5062.60	4943.65	4866.70

+ Market closed

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

(₹ crore)

	Week Ended						
	Oct. 28, 2011	Nov. 4, 2011	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011
	1	2	3	4	5	6	7
<b>1. Banks</b>							
(a) Borrowings	12,550	10,022	8,613	8,551	9,495	6,996	7,990
(b) Lendings	12,985	10,479	9,585	9,003	10,613	7,848	9,086
<b>2. Primary Dealers</b>							
(a) Borrowings	435	457	972	452	1,118	852	1,096
(b) Lendings	—	—	—	—	—	—	—
<b>3. Total</b>							
(a) Borrowings	12,985	10,479	9,585	9,003	10,613	7,848	9,086
(b) Lendings	12,985	10,479	9,585	9,003	10,613	7,848	9,086

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. 4, 2011	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011
	1	2	3	4	5	6
<b>I. Outright Transactions</b>						
(a) Govt. of India Dated Securities	1,10,797	53,364	1,31,544	85,526	1,50,152	1,62,719
(b) State Government Securities	603	1,740	1,631	2,163	1,285	4,286
(c) 91-Day Treasury Bills	7,536	4,025	3,753	2,805	8,241	6,470
(d) 182-Day Treasury Bills	1,815	1,060	2,940	2,656	4,759	7,817
(e) 364-Day Treasury Bills	2,998	971	4,748	904	11,027	10,524
<b>II. RBI*</b>	<b>99</b>	<b>60</b>	<b>133</b>	<b>11,073</b>	<b>5,928</b>	<b>9,153</b>

@ Excluding Repo Transactions.

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

## 18. Turnover in Foreign Exchange Market #

(US\$ million)

Position Date	Merchant						Inter-bank					
	FCY/INR			FCY/FCY			FCY/INR			FCY/FCY		
	Spot	Forward	Forward Cancellation	Spot	Forward	Forward Cancellation	Spot	Swap	Forward	Spot	Swap	Forward
	1	2	3	4	5	6	7	8	9	10	11	12
<b>Purchases</b>												
Nov. 21, 2011	2,356	1,904	800	411	334	243	8,781	6,872	1,287	3,533	1,588	131
Nov. 22, 2011	2,500	2,197	783	259	162	113	6,915	6,744	1,106	2,626	2,281	294
Nov. 23, 2011	2,209	2,193	1,260	211	158	178	7,875	6,619	506	3,065	1,581	118
Nov. 24, 2011	1,315	1,265	942	232	195	143	6,289	4,456	639	2,311	1,473	49
Nov. 25, 2011	2,724	2,227	1,836	257	428	511	8,521	6,003	511	2,792	2,278	290
<b>Sales</b>												
Nov. 21, 2011	2,397	2,635	657	416	225	284	8,185	7,338	1,035	3,501	1,309	122
Nov. 22, 2011	2,275	2,946	604	274	221	128	6,547	7,720	1,450	2,637	2,226	305
Nov. 23, 2011	2,322	2,475	781	213	159	183	7,347	6,634	949	2,905	1,577	113
Nov. 24, 2011	1,149	2,076	698	232	270	142	6,058	4,547	817	2,238	1,426	67
Nov. 25, 2011	3,588	2,245	1,026	294	446	497	7,668	6,305	519	2,774	2,233	271

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. 4, 2011	Nov. 11, 2011	Nov. 18, 2011	Nov. 25, 2011	Dec. 2, 2011	Dec. 9, 2011
	1	2	3	4	5	6
Amount	1,029.07	137.78	599.42	1,223.53	1,157.43	1,134.52

Source: National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	December 9, 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	—	25,507	15,839	22,527	63,874	-1,827	20,455
Primary Dealers @	—	27,879	21,969	36,380	86,229	2,802	29,632
State Governments	72,719	23,268	400	419	96,805	-8,278	-14,683
Others	2,154	10,170	6,143	15,043	33,509	-3,162	6,707

@ 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. 9 2011)	2010-2011 (Upto Dec. 10, 2010)	2010-2011	2011-2012 (Upto Dec. 9 2011)	2010-2011 (Upto Dec. 10, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	3,54,000	3,72,000	4,37,000	2,80,419	2,86,813	3,25,414
2. RBI's OMO*: Sales	5,902	5,543	11,575			
Purchases	30,236	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)<sup>@</sup>

(Amount in ₹ crore)

Item	For the Week Ended Dec. 2, 2011			For the Week Ended Dec. 9, 2011		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	1	2	3	4	5	6
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	30	8.9104	8.9104	10	8.8762	8.8762
2012-13	1,168	8.6802	8.9105	416	8.4952	8.6732
2013-14	—	—	—	80	8.3160	8.3905
2014-15	—	—	—	35	8.4071	8.4444
2015-16	431	8.6216	8.7500	77	8.4234	8.5677
2016-17	286	8.6213	8.8051	681	8.3976	8.6199
2017-18	257	8.6699	8.8367	42	8.6228	8.6752
2018-19	7,360	8.6258	8.8311	7,511	8.4494	8.6755
2019-20	—	—	—	—	—	—
2020-21	1,055	9.3752	10.0166	2,057	9.3771	10.0657
Beyond 2021	64,487	8.6818	9.2794	70,451	8.4976	9.1148
2. State Government Securities	643	9.0900	9.2780	2,143	8.9457	9.2135
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	1,103	8.6506	8.9498	470	8.4000	8.8007
(b) 15-91 days	3,923	8.6005	8.9501	3,344	8.3502	8.8500
(c) 92-182 days	2,797	8.4999	8.8799	3,677	8.3865	8.7001
(d) 183-364 days	4,190	8.2500	8.7500	4,915	8.1300	8.4701
<b>II. RBI* : Sales</b>	<b>74</b>			<b>30</b>		
<b>Purchases</b>	<b>5,854</b>			<b>9,123+</b>		
<b>III. Repo Transactions * (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	49,990	5.50 (1)	9.40 (15)	32,011	7.75 (1)	9.40 (17)
2. State Govt. Securities	196	8.40 (1)	8.55 (3)	601	8.40 (1)	9.25 (15)
3. 91-day Treasury Bills	19,490	5.00 (1)	8.60 (3)	8,793	7.75 (1)	8.75 (3)
4. 182-day Treasury Bills	15,010	8.00 (1)	8.65 (3)	5,891	8.40 (1)	8.70 (3)
5. 364-day Treasury Bills	11,912	5.00 (1)	8.60 (3)	3,982	8.15 (1)	8.65 (3)
<b>IV. RBI: Repo * ^</b>	<b>4,12,910</b>	<b>8.50</b>	<b>8.50</b>	<b>3,64,000</b>	<b>8.50</b>	<b>8.50</b>
<b>Reverse Repo !</b>	<b>5,990</b>	<b>7.50</b>	<b>7.50</b>	<b>215</b>	<b>7.50</b>	<b>7.50</b>

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

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

\*\* Minimum and maximum YTM's (% PA) indicative have been given excluding transactions of non-standard lot size (less than ₹5 crore).

\* Represents the first leg of transactions.

^ Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000 (See Table 9).

! Includes Reverse Repo auctions under Liquidity Adjustment Facility.

+ Includes purchase of Oil Marketing Companies Government of India Special Bonds (Oil bonds) of ₹ NIL (face value) under Special Market Operation (SMO).

**Note:** Figures in brackets indicate Repo Period.

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

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