

Reserve Bank of India - Bulletin
Weekly Statistical Supplement

November 10, 2001

1. Reserve Bank of India - Liabilities and Assets

(Rs. crore)					
<i>Item</i>	2000	2001	Variation		
	Nov. 3	Oct. 26	Nov. 2#	Week	Year
1	2	3	4	5	6
Notes issued	2,08,242	2,27,059	2,28,292	1,233	20,050
Notes in circulation	2,08,176	2,27,022	2,28,254	1,232	20,078
Notes held in Banking Department	65	37	38	1	-27
Deposits					
Central Government	101	101	100	-1	-1
State Governments	41	41	41	—	—
Scheduled Commercial Banks	72,511	69,594	76,013	6,419	3,502
Scheduled State Co-operative Banks	591	923	927	4	336
Other Banks	2,323	2,937	2,955	18	632
Others	5,846	6,271	6,193	-78	347
Other liabilities	77,609	93,224	94,464	1,240	16,855
TOTAL LIABILITIES/ASSETS	3,67,263	4,00,149	4,08,985	8,836	41,722
Foreign currency assets ⁽¹⁾	1,49,075	2,02,901	2,04,537	1,636	55,462
Gold coin and bullion ⁽²⁾	13,104	13,998	14,089	91	985
Rupee securities (including treasury bills)	1,61,464	1,45,972	1,51,483	5,511	-9,981
Loans and advances					
Central Government	7,940	3,415	6,356	2,941	-1,584
State Governments	4,931	6,678	5,643	-1,035	712
NABARD	5,618	5,810	5,607	-203	-11
Scheduled Commercial Banks	5,888	4,816	5,406	590	-482
Scheduled State Co-operative Banks	21	24	24	—	3
Industrial Development Bank of India	1,440	1,110	1,110	—	-330
Export-Import Bank of India	617	532	532	—	-85
Others	8,900	7,197	7,086	-111	-1,814
Bills purchased and discounted					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments ⁽³⁾	2,916	4,466	4,466	—	1,550
Other assets	5,350	3,230	2,647	-583	-2,703

(1) Includes foreign securities, balances held abroad and investments in foreign shares/bonds.

(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

<i>Item</i>	Variation over									
	As on Nov. 2, 2001		Week		End-March 2001		End-December 2000		Year	
	Rs. Crore	US\$ Mn.	Rs. Crore	US\$ Mn.	Rs. Crore	US\$ Mn.	Rs. Crore	US\$ Mn.	Rs. Crore	US\$ Mn.
1	2	3	4	5	6	7	8	9	10	11
Total Reserves	2,18,672	45,568	1,727	407	21,468	3,287	31,315	5,491	56,455	10,831
of which :										

(a) Foreign Currency Assets 2,04,537 42,621 1,636 394* 20,055 3,067 30,330 5,357 55,462 10,692

(b) Gold	14,089	2,937	91	12	1,378	212	946	126	985	137
(c) SDRs	46	10	—	1	35	8	39	8	8	2

* : 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.

3. Scheduled Commercial Banks - Business in India

Item	(Rs. crore)					
	Outstanding			Variation over		
	as on 2001 Oct. 26#	Month	Financial year so far	Year-on-year		
1	2	3	4	5	6	7
Liabilities to the Banking System						
Demand and time deposits from Banks	34,000	–1,369	1,634	–16,750	4,210	–4,345
Borrowings from Banks ⁽¹⁾	23,132	3,197	916	–915	1,528	5,950
Other demand and time liabilities ⁽²⁾	1,699	249	302	–592	227	536
Liabilities to Others						
Aggregate deposits@	10,51,139	–1,333 (–0.1)	76,953 (9.5)	88,521 (9.2)	1,16,226 (15.0)	1,60,841 (18.1)
			[9.7]	[9.6]	[15.4]	[15.5]
Demand	1,41,873	–4,258	3,905	–678	16,960	10,602
Time@	9,09,266	2,925	73,048	89,200	99,266	1,50,239
Borrowings ⁽³⁾	5,239	5	4,026	2,672	2,980	–1,522
Other demand and time liabilities	1,02,060	5,170	1,607	10,853	12,508	22,012
Borrowings from Reserve Bank	4,816	1,164	–222	920	–1,213	–1,453
Cash in hand and Balances with Reserve Bank	75,601	–7,483	10,007	10,400	–6,120	2,845
Cash in hand	6,008	–169	570	350	1,324	108
Balances with Reserve Bank	69,594	–7,314	9,437	10,050	–7,445	2,737
Assets with the Banking System						
Balance with other Banks ⁽⁴⁾	17,531	383	–936	–2,325	2,079	2,160
Money at call and short notice	31,598	1,718	827	–4,030	2,315	9,091
Advances to Banks	2,126	85	83	–2,807	1,336	–1,499
Other assets	2,029	36	–71	92	286	181
Investments⁽⁵⁾	4,17,151	3,163	30,517	46,992	46,451	77,689
		(0.8)	(9.9)	(12.7)	(15.9)	(22.9)
Government securities	3,86,263	3,422	30,778	46,229	47,394	77,030
Other approved securities	30,887	–259	–261	763	–944	660
Bank Credit	5,44,335	7,454	44,416	32,901	87,917	63,960
		(1.4)	(10.2)	(6.4)	(22.4)	(13.3)
Food Credit	50,763	2,838	8,895	10,771	12,423	16,176
Non-food credit	4,93,572	4,616	35,521	22,129	75,494	47,784
Loans, cash-credit and overdrafts	5,05,831	7,323	40,060	35,616	78,867	64,864
Inland bills- purchased	4,708	–91	140	–200	744	–220
discounted ⁽⁶⁾	17,235	–31	4,574	–1,339	6,126	–97
Foreign bills-purchased	8,345	–45	–165	–1,006	1,153	–377
discounted	8,215	299	–194	–171	1,028	–210
Cash-Deposit Ratio	7.19					
Investment-Deposit Ratio	39.69					
Credit-Deposit Ratio	51.79					

@ : Includes Rs. 17,945 crore on account of proceeds from Resurgent India Bonds (RIBs), since August 28, 1998 and Rs. 25,662 crore on account of proceeds from India Millennium Deposits (IMDs), since November 17, 2000. Figures in italics are percentage variations net of RIBs and IMDs as the case may be.

(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, IDBI, NABARD and EXIM Bank. (4) In current account and in other account. (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.

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

4. Cash Reserve Ratio and Interest Rates

Item / week ended	(per cent per annum)						
	2000			2001			
	Oct. 27	Sep. 21	Sep. 28	Oct. 5	Oct. 12	Oct. 19	Oct. 26
1	2	3	4	5	6	7	8
Cash Reserve Ratio (per cent) ⁽¹⁾	8.50	7.50	7.50	7.50	7.50	7.50	7.50
Bank Rate	8.00	7.00	7.00	7.00	7.00	7.00	6.50
I.D.B.I. ⁽²⁾	13.00	12.50	12.50	12.50	12.50	12.50	12.50
Prime Lending Rate ⁽³⁾	12.00-12.50	11.00-12.00	11.00-12.00	11.00-12.00	11.00-12.00	11.00-12.00	11.00-12.00
Deposit Rate ⁽⁴⁾	8.50-10.00	8.00-9.50	8.00-9.50	8.00-9.00	8.00-9.00	8.00-9.00	8.00-9.00
Call Money Rate (Low / High) ⁽⁵⁾							
- Borrowings	7.00/10.60	5.06/15.00	5.08/10.15	4.68/10.15	5.06/8.50	5.48/12.50	4.76/9.50
- Lendings	7.50/10.30	5.06/15.00	5.08/10.15	4.68/10.15	5.06/8.00	5.74/12.50	4.76/8.15

(1) Cash Reserve Ratio relates to Scheduled Commercial Banks (excluding Regional Rural Banks).

(2) Minimum Term Lending Rate (MTLR).

(3) Prime Lending Rate relates to five major Banks.

(4) Deposit Rate relates to major Banks for term deposits of more than one year maturity.

(5) Data cover 75-80 per cent of total transactions reported by major participants.

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.

Item	(Rs. crore)					
	2001 - 2002			2000 - 2001		
	Outstanding as on 2001		Variations (3) - (2)	Outstanding as on 2000		Variations (6) - (5)
	Mar. 23	Oct. 19		Mar. 24	Oct. 20	
1	2	3	4	5	6	7
1. Bank Credit	5,11,434	5,44,125	32,692 (6.4)	4,35,958	4,78,126	42,168 (9.7)
A. Food Credit	39,991	50,280	10,289	25,691	33,845	8,153
B. Non-Food Credit	4,71,443	4,93,845	22,403 (4.8)	4,10,267	4,44,281	34,014 (8.3)
2. Investments	75,844	79,031@	3,187	61,478	65,044+	3,567
A. Commercial Paper	8,049	7,663	-386	5,037	4,908	-129
B. Shares issued by (a + b)	5,690	5,782	92	4,785	4,792	7
(a) Public Sector Undertakings	1,342	1,582	240	876	928	52

(b) Private Corporate Sector	4,348	4,200	-148	3,909	3,864	-45
C. Bonds/Debentures issued by (a + b)	62,105	65,587	3,482	51,656	55,344	3,688
(a) Public Sector Undertakings	36,568	38,043	1,475	30,446	33,313	2,867
(b) Private Corporate Sector	25,537	27,544	2,007	21,210	22,031	821
3. Bills rediscounted with Financial Institutions	1,013	1,370@@	357	438	392 ++	-46
4. Total (1B + 2 + 3)	5,48,300	5,74,247	25,947	4,72,183	5,09,717	37,535

@ : Upto October 5, 2001.

@@ : Upto August 31, 2001.

+ : Upto October 6, 2000.

++ : Upto August 31, 2000.

Notes : 1. For the financial year 2001-2002, data on investments are based on Statutory Section 42(2) Returns.

Such data for the earlier period which are based on Special Fortnightly Return has since been discontinued.

2. Figures in brackets are percentage variations.

6. Foreign Exchange Rates - Spot and Forward Premia

Foreign Currency		2000		2001		2000		2001		2001		2001	
		Nov. 3	Oct. 29	Oct. 30	Oct. 31	Nov. 1	Nov. 2	Nov. 3	Oct. 29	Oct. 30	Oct. 31	Nov. 1	Nov. 2
1	2	3	4	5	6	7	8	9	10	11	12	13	14
RBI's Reference Rate (Rs. per U.S. Dollar)								Foreign Currency per Rs. 100@					
46.6900 47.9800 47.9800 47.9700 48.0000 47.9900								(Based on Middle Rates)					
FEDAI Indicative Rates (Rs. per Foreign Currency)													
U.S. {	Buying	46.6800	47.9800	47.9700	47.9600	47.9900	47.9850	2.1418	2.0842	2.0842	2.0846	2.0833	2.0838
Dollar	Selling	46.6900	47.9900	47.9800	47.9700	48.0000	47.9950						
Pound {	Buying	67.4350	68.9725	69.7875	69.7200	69.7625	70.2600	1.4821	1.4495	1.4323	1.4340	1.4329	1.4236
Sterling	Selling	67.4800	69.0100	69.8500	69.7575	69.8250	70.3125						
Euro {	Buying	40.1225	42.9000	43.4025	43.4525	43.2200	43.3875	2.4910	2.3305	2.3039	2.2990	2.3129	2.3054
	Selling	40.1525	42.9325	43.4375	43.4850	43.2525	43.4200						
100 Yen {	Buying	43.1425	39.1950	39.3325	39.3725	39.1875	39.4325	231.63	255.12	254.17	253.92	254.93	253.90
	Selling	43.1875	39.2075	39.3725	39.3975	39.2275	39.4575						
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)													
1-month		3.86	5.50	5.75	6.00	6.00	5.50						
3-month		3.94	6.00	6.09	6.09	6.00	5.92						
6-month		3.94	5.92	5.96	5.96	6.00	5.83						

@ : These rates are based on RBI Reference rate for US dollar and middle rates of cross-currency quotes. These rates are announced by RBI with effect from January 29, 1998.

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

7. Money Stock : Components and Sources

(Rs. cro)

Item	Outstanding as on				Variation over							
	2001		2000		Fortnight		Financial year so far		Year-on-year			
	Mar. 31#	Oct. 19#	Mar. 31#	Oct. 19#	Amount	%	Amount	%	Amount	%	Amount	%
	2	3	4	5	6	7	8	9	10	11	12	13
M₃	13,11,583	14,21,109	1,424	0.1	94,552	8.41	1,09,526	8.4	1,58,545	15.0	2,02,382	16
Components (i+ii+iii+iv)												
(i) Currency with the Public	2,09,562	2,22,425	2,627	1.2	11,224	5.9	12,863	6.1	17,294	9.4	22,119	11
(ii) Demand deposits with banks	1,66,599	1,64,937	-2,701	-1.6	2,508	1.7	-1,663	-1.0	20,667	15.7	12,747	8
(iii) Time deposits with banks@	9,31,792	10,30,360	1,923	0.2	80,813	10.3	98,568	10.6	1,20,562	16.2	1,67,170	15
(iv) "Other" deposits with Reserve Bank	3,630	3,387	-426	-11.2	7	0.2	-242	-6.7	22	0.7	346	11
Sources (i+ii+iii+iv-v)												
(i) Net Bank credit to Government (a+b)	5,12,380	5,64,113	289	0.1	48,544	11.0	51,732	10.1	56,979	13.2	74,190	15
(a) Reserve Bank	1,53,877	1,56,545	-825	-0.5	19,720	13.3	2,668	1.7	9,401	5.9	-11,439	-1
(b) Other Banks	3,58,504	4,07,568	1,113	0.3	28,824	9.8	49,064	13.7	47,578	17.3	85,629	26

(ii) Bank credit to commercial sector (a+b)	6,73,216	7,09,628	5,265	0.7	42,969	7.3	36,413	5.4	1,06,341	20.3	80,095	12
(a) Reserve Bank	13,287	11,034	3,331	43.2	-4,057	-26.6	-2,252	-17.0	-369	-3.2	-179	-1
(b) Other Banks	6,59,929	6,98,594	1,934	0.3	47,026	8.2	38,665	5.9	1,06,710	20.9	80,274	12
(iii) Net foreign exchange assets of banking sector	2,49,820	2,69,364	940	0.4	2,912	1.4	19,544	7.8	30,049	16.8	60,805	25
(iv) Government's currency liabilities to the public	5,354	5,700	—	—	464	10.1	347	6.5	718	16.6	659	13
(v) Banking sector's net non-monetary liabilities other than time deposits	1,29,186	1,27,696	5,070	4.1	336	0.3	-1,489	-1.2	35,542	45.1	13,367	11
of which : Net non-monetary liabilities of R.B.I.	79,345	91,418	-1,827	-2.0	2,143	3.1	12,073	15.2	6,107	9.2	19,052	26

@ : Includes Rs. 17,945 crore on account of proceeds from Resurgent India Bonds (RIBs), since August 28, 1998 and Rs. 25,662 crore on account of proceeds from India Millennium Deposits (IMDs), since November 17, 2000.

Figures in parentheses are exclusive of IMDs.

8. Reserve Money : Components and Sources

(Rs. crore)

Item	Outstanding as on				Variation over							
	2001		Week		Financial year so far				Year-on-year			
	Mar. 31#	Nov. 2#	Amount	%	2000-2001	%	2001-2002	%	2000	%	2001	%
1	2	3	4	5	6	7	8	9	10	11	12	13
Reserve Money	3,03,311	3,17,270	7,595	2.5	10,943	3.9	13,958	4.6	17,631	6.4	25,771	8.8

Components (i+ii+iii)

(i) Currency in circulation	2,18,205	2,33,954	1,231	0.5	16,157	8.2	15,749	7.2	16,884	8.6	20,736	9.7
(ii) Bankers' deposits with RBI	81,477	79,894	6,441	8.8	-5,035	-6.3	-1,583	-1.9	1,330	1.8	4,470	5.9
(iii) "Other" deposits with RBI	3,630	3,421	-77	—	-178	—	-208	—	-583	—	566	—

Sources (i+ii+iii+iv+v)

(i) Net RBI credit to Government	1,53,877	1,63,404	7,399	4.7	26,023	17.6	9,528	6.2	10,700	6.5	-10,883	-6.2
of which : to Centre	1,46,534	1,57,802	8,434	—	29,568	—	11,268	—	9,598	—	-11,595	—
(ii) RBI credit to banks & comm. sector	26,252	22,780	276	1.2	-6,905	-21.5	-3,471	-13.2	-1,340	-5.1	-2,370	-9.4
o/w : to banks (includes NABARD)	12,965	12,334	394	—	-3,945	—	-631	—	-1,552	—	-506	—
(iii) Net foreign exchange assets of RBI	1,97,175	2,18,609	1,727	0.8	-3,718	-2.2	21,434	10.9	15,683	10.7	56,447	34.8
(iv) Govt.'s currency liabilities to the public	5,354	5,700	—	—	464	—	347	—	718	—	659	—
(v) Net non-monetary liabilities of RBI	79,345	93,224	1,807	—	4,920	—	13,879	—	8,130	—	18,082	—

9. Repo/Reverse Repo Auctions under Liquidity Adjustment Facility

(Rs. cro)

LAF Date	Repo/RR period (Day(s))	REPO						REVERSE REPO				Net injection(+) absorption(-) of	
		Bids Received		Bids Accepted		Cut-Off Rate(%)		Bids Received		Bids Accepted		liquidity (11-6)	Outstanding
		Number	Amount	Number	Amount			Number	Amount	Number	Amount		
1	2	3	4	5	6	7		8	9	10	11	12	13
Oct. 29, 2001	1	—	—	—	—	—		—	—	—	—	—	—
Oct. 30, 2001	1	—	—	—	—	—		9	600	1	175	8.50	175
Oct. 31, 2001	1	—	—	—	—	—		24	3,045	19	2,955	8.50	2,955
Nov. 1, 2001	1	—	—	—	—	—		43	9,615	38	9,525	8.50	9,525
Nov. 2, 2001	3	—	—	—	—	—		32	5,320	31	5,270	8.50	5,270

@ : Net of reverse repo. ' — ' : No bid was received in the auction.

10. Auctions of 91-Day Government of India Treasury Bills

(Rs. crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devolvement on PDs/SDs* RBI	Total Issue (8+9+10+11)	Weighted Average Price	Implicit Yield at Cut-off Price	Amount Outstanding as on the Date of Issue (per (Face Value) cent)	
			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	14	15
2001 -2002														
Apr. 4	Apr. 9	100	18	206	40	12	100	40	—	—	140	97.92	8.4967	2,270
Jul. 4	Jul. 6	250	22	505	350	14	250	350	—	—	600	98.27	7.0418	4,265
Oct. 3	Oct. 5	250	30	543	75	17	250	75	—	—	325	98.31	6.8762	5,300
Oct. 31	Nov. 2	250	29	422	—	16	250	—	—	—	250	98.35	6.7107	5,550

* : Effective from auction dated May 14, 1999, devolvement amount would be on RBI only.

Note : Uniform Price Auction was introduced from November 6, 1998. From that date onwards, weighted average price and cut-off price will be same since all the successful bidders are allotted at cut-off price.

11. Auctions of 364-Day Government of India Treasury Bills

(Rs. crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devolvement on PDs/SDs* RBI		Total Issue (8+9+10+11)	Weighted Average Price	Implicit Yield Cut-off Price	Amount Outstanding as on the Date of Issue (per Face Value)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
2001 -2002														
Apr. 4	Apr. 9	750	54	1,683	—	26	750	—	—	—	750.00	91.92	8.8495	15,250
Jul. 11	Jul. 13	750	67	2,440	—	12	750	—	—	—	750.00	93.17	7.3537	17,000
Oct. 3	Oct. 5	750	44	1,411	—	29	750	—	—	—	750.00	93.39	7.1123	18,500
Oct. 31	Nov. 2	750	43	1,681	—	24	750	—	—	—	750.00	93.61	6.8604	19,001

* : Effective from auction dated May 19, 1999, devolvement amount would be on RBI only.

\$: Effective from auction dated June 2, 1999, non-competitive bids have been allowed.

12. Cumulative Cash Balances of Scheduled Commercial Banks (excluding Regional Rural Banks) with Reserve Bank of India

(Rs. crore)

Fortnight Ended	Date														(Rs. crore)
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
		Oct. 6	Oct. 7	Oct. 8	Oct. 9	Oct. 10	Oct. 11	Oct. 12	Oct. 13	Oct. 14	Oct. 15	Oct. 16	Oct. 17	Oct. 18	Oct. 19
Oct. 19, 2001		67,886	1,35,771	2,01,298	2,65,834	3,32,510	3,97,254	4,68,826	5,40,374	6,11,921	6,85,168	7,57,389	8,34,079	9,06,111	9,77,951
		Oct. 20	Oct. 21	Oct. 22	Oct. 23	Oct. 24	Oct. 25	Oct. 26	Oct. 27	Oct. 28	Oct. 29	Oct. 30	Oct. 31	Nov. 1	Nov. 2
Nov. 2, 2001		72,193	1,44,386	2,10,126	2,79,708	3,49,181	4,19,656	4,90,132	5,59,199	6,29,110	6,98,819	7,69,143	8,41,470	9,24,791	10,01,260

Note : Figures are the scheduled commercial banks' aggregate cash balances maintained with RBI on a cumulative basis during the fortnight.

13. Certificates of Deposit Issued by Scheduled Commercial Banks

(Rs. crore)

Fortnight ended	Total Amount Outstanding #	Issued during the fortnight #	Rate of Interest (per cent)@
1	2	3	4
Oct. 6, 2000	1,364	281	5.00 — 12.80
Jan. 12, 2001	1,180	132	7.25 — 11.00
Apr. 6, 2001	1,061	166	6.50 — 11.00
Jul. 13, 2001	782	54	5.00 — 10.50
Sep. 21, 2001	736	119	6.33 — 9.50
Oct. 5, 2001	823	51	6.00 — 9.30

@ : Effective interest rate range per annum.

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

(Rs. crore)

Fortnight ended	Total Amount Outstanding	Reported during the fortnight	Rate of Interest (per cent)@
1	2	3	4
Oct. 15, 2000	5,574	1,217	10.30 — 12.50
Jan. 15, 2001	7,796	910	10.00 — 11.98
Apr. 15, 2001	6,295	1,111	9.30 — 12.00
Jul. 15, 2001	8,019	711	8.19 — 9.80
Sep. 30, 2001	7,805	2,012	7.40 — 10.00
Oct. 15, 2001	8,660	1,181	7.73 — 10.25

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

15. Index Numbers of Wholesale Prices (Base : 1993 - 94 = 100)

Items / Week ended	Weight	2000		2001		Percentage Variation over		
		Oct. 21		Aug. 25*		Week Month		
		Oct. 21		Oct. 20#		End March		
1	2	3	4	5	6	7	8	9
ALL COMMODITIES	100.00	158.3	161.6	162.6	—	0.4	2.1	2.7
Primary Articles	22.02	164.6	169.4	171.3	-0.1	0.2	6.0	4.1
(i) Fruits and Vegetables	2.92	177.6	185.5	206.5	1.3	4.3	28.3	16.3
Fuel, Power, Light and Lubricants	14.23	219.9	226.0	230.5	—	1.8	3.5	4.8
Manufactured Products	63.75	142.3	144.5	144.5	0.1	0.1	0.2	1.5
(i) Sugar, Khandsari and Gur	3.93	155.0	146.1	147.0	-0.3	-0.2	-1.5	-5.2
(ii) Edible Oils	2.76	101.8	116.9	114.0	-0.6	-1.4	8.3	12.0
(iii) Cement	1.73	130.5	148.2	147.0	0.8	0.8	-3.7	12.6
(iv) Iron & Steel	3.64	137.5	135.9	135.9	—	—	-1.2	-1.2

* : Latest available final figures.

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

16. BSE Sensitive Index and NSE Nifty Index of Ordinary Share Prices - Mumbai

1	2000		2001		2001	
	Nov. 2		Oct. 29		Oct. 31	
	Oct. 29		Oct. 30		Nov. 1	
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	3875.79	3009.33	2957.45	2989.35	3049.80	3052.60
S & P CNX NIFTY (3.11.1995=1000)	1224.85	977.45	963.10	971.90	994.00	997.60

17. Average Daily Turnover in Call Money Market*

(Rs. crore)

1	Week Ended						
	Sep. 21, 2001	Sep. 28, 2001	Oct. 5, 2001	Oct. 12, 2001	Oct. 19, 2001	Oct. 26, 2001	Nov. 2, 2001
	2	3	4	5	6	7	8
1. Banks							
(a) Borrowings	11,302	11,984	13,911	13,445	10,568	12,986	12,055
(b) Lendings	11,021	11,056	14,269	12,999	8,243	13,409	9,434
2. Primary Dealers							
(a) Borrowings	6,002	7,013	9,720	7,732	4,239	7,248	5,341
(b) Lendings	1,628	2,472	2,585	3,068	1,289	1,745	1,287
3. Non-Bank Institutions							
(a) Lendings	3,688	4,303	5,316	4,311	4,308	4,118	4,006
4. Total							
(a) Borrowings	17,304	18,997	23,631	21,177	14,807	20,234	17,396
(b) Lendings	16,337	17,831	22,170	20,378	13,840	19,272	14,727

* : Data cover 75-80 per cent of total transactions reported by major participants.

Data are the average of daily call money turnover for the week (Saturday to Friday).

18. Turnover in Government Securities Market (Face Value) @

(Rs. crore)

Items	Week Ended					
	Sep. 28, 2001	Oct. 5, 2001	Oct. 12, 2001	Oct. 19, 2001	Oct. 26, 2001	Nov. 2, 2001
	2	3	4	5	6	7
I. Outright Transactions						
(a) Govt. of India Dated Securities	39,164	33,937	35,146	35,504	44,130	58,476
(b) State Government Securities	151	211	219	112	303	370

(c) 91 – Day Treasury Bills	1,616	743	867	191	601	735
(d) 182 – Day Treasury Bills	—	—	—	—	—	9
(e) 364 – Day Treasury Bills	3,128	1,044	907	851	2,078	1,422
II. RBI*	2,558	116	13	—	20	0.42

@ : Excluding Repo Transactions. * : RBI's sales and purchases include transactions in other offices also.

19. Turnover in Foreign Exchange Market

(US\$ Million)

Position Date	Merchant						Inter-bank					
	FCY / INR			FCY / FCY			FCY / INR			FCY / FCY		
	Spot	Forward	Forward	Spot	Forward	Forward	Spot	Swap	Forward	Spot	Swap	Forward
	Cancel- lation	Cancel- lation	Cancel- lation	Cancel- lation	Cancel- lation	Cancel- lation	Cancel- lation	Cancel- lation	Cancel- lation	Cancel- lation	Cancel- lation	Cancel- lation
1	2	3	4	5	6	7	8	9	10	11	12	13
Purchases												
Oct. 15, 2001	417	71	54	18	9	6	570	1421	80	362	76	5
Oct. 16, 2001	231	84	46	15	17	13	427	995	37	278	60	4
Oct. 17, 2001	351	54	45	9	13	5	621	1277	42	264	93	2
Oct. 18, 2001	281	66	51	11	15	11	588	1524	56	248	81	12
Oct. 19, 2001	266	79	42	19	18	5	395	1730	55	260	62	2
Sales												
Oct. 15, 2001	437	91	32	18	11	6	628	1374	48	237	87	4
Oct. 16, 2001	263	105	2	14	22	15	395	1070	34	292	59	4
Oct. 17, 2001	348	89	22	9	11	5	709	1342	52	328	95	2
Oct. 18, 2001	286	67	6	11	15	10	615	1646	52	250	82	7
Oct. 19, 2001	349	56	13	19	15	8	339	1807	58	260	66	2

FCY : Foreign Currency

INR : Indian Rupees

Note : Data relate to sales and purchases of foreign exchange on account of merchant and inter-bank transactions.

20. Weekly Traded Volume in Corporate Debt at NSE

(Rs. crore)

1	Week Ended					
	Sep. 29, 2001	Oct. 6, 2001	Oct. 13, 2001	Oct. 20, 2001	Oct. 27, 2001	Nov. 3, 2001
1	2	3	4	5	6	7
Amount	—	7.58	25.04	31.66	15.79	54.83

Source : National Stock Exchange of India Ltd.

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

(Rs. crore)

Holders	Nov. 2, 2001					Variation in Total	
	Treasury Bills of Different Maturities					Treasury Bills	
	14 Day	91 Day	182 Day	364 Day	Total	Over the	Over End
	(Intermediate)	(Auction)	(Auction)	(Auction)	(2+3+4+5)	Week	March
1	2	3	4	5	6	7	8

Reserve Bank of India	—	365	—	827	1,192	856	60
Banks	—	2,190	82	14,652	16,924	56	3,524
State Governments	2,206	1,250	—	—	3,456	1,036	–396
Others	124	1,744	18	3,522	5,409	–174	1,618

**22. Government of India : Long and Medium Term Borrowings - 2001-2002
(Devolvment/Private Placement on RBI and OMO Sales/Purchases)**

(Face Value in Rs. crore)

	Gross Amount Raised			Net Amount Raised		
	2001-2002	2000-2001	2000-2001	2001-2002	2000-2001	2000-2001
	(Upto Nov. 2, 2001)	(Upto Nov. 3, 2000)		(Upto Nov. 2, 2001)	(Upto Nov. 3, 2000)	
1	2	3	4	5	6	7
1. Total	85,000	73,183	1,00,183	62,896	50,026	71,787
of which :						
1.1 Devolvment/Private Placement on RBI	21,679	30,151	31,151			
2. RBI's OMO Sales Purchases	27,379 5,084	10,212 4,356	23,574 4,356			

23. Secondary Market Transactions in Government Securities (Face Value) @

(Amount in Rs. crore)

Item	For the Week Ended Oct. 26, 2001			For the Week Ended Nov. 2, 2001		
	Amount	YTM (%PA)	Indicative**	Amount	YTM (%PA)	Indicative**
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2001-02	—	—	—	5	—	—
2002-03 \$	243	6.8332	7.1799	247	6.8445	6.9297
2003-04	595	6.9665	7.2347	740	6.9351	7.0658
2004-05	65	7.2080	7.3174	194	7.1415	7.2221
2005-06	471	7.1397	7.4336	335	7.0888	7.2336
2006-07	306	7.2218	7.5498	460	7.2134	7.4821
2007-10	2,191	7.7787	9.4649	2,512	7.6556	9.2831
2010-11	764	8.4557	9.5357	971	8.0493	9.3577
Beyond 2011	17,429	8.8300	10.0401	23,774	8.3164	9.9427
2. State Government Securities	151	9.0115	9.5091	185	9.2874	9.6094
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	18	5.6718	7.6614	12	—	—
(b) 15 - 91 Days	340	5.9496	7.0607	462	6.4452	6.8814
(c) 92 - 182 Days	75	6.7813	7.1004	6	—	—
(d) 183 - 364 Days	907	6.7108	7.2302	602	6.6816	6.8811
II. RBI* : Sales	20			0.42		
: Purchase	—			—		
III. Repo Transactions ₹ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	4,574	6.00 (1)	9.75 (29)	4,997	5.00 (1)	15.28 (20)
2. State Govt. Securities	50	6.95 (2)	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—

4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	1,170	6.75 (1)	7.50 (9)	280	6.90 (1)	8.40 (6)
IV. RBI : Repo £^	4,000	6.50	—	—	—	—
: Reverse Repo !	35	7.00	8.50	17,925	—	8.50

@ : As reported in Subsidiary General Ledger Accounts at RBI, Mumbai which presently accounts for nearly 98 per cent of the total transactions in the country.

\$: While Face Value transacted for 6.00% Capital Indexed Bond 2002 has been included in the amount for the maturity year 2002-03, YTM (% indicative) have not been included in minimum and maximum YTM.

* : RBI's sales and purchases include transactions in other offices also.

£ : Represent the first leg of transactions.

^ : Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000.

! : Includes Reverse Repo auctions under Liquidity Adjustment Facility.

** : Minimum and maximum YTM's (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs. 5 crore).

Note: Figures in brackets indicate Repo Period.

Above information can also be directly accessed on Internet at <http://www.wss.rbi.org.in>

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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