

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

(Rs. crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devel- opment on RBI	Total Issue (8+9+10)	Weigh- ted Average Price	Implicit Yield at Cut-off Price (per cent)	Amount Outstand- ing 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	14
91-Day Treasury Bills													
2006-2007													
Jul. 5	Jul. 7	2,000	56	3,516	—	31	2,000	—	—	2,000	98.44	6.3977	24,180
Oct. 4	Oct. 6	2,000	44	2,886	2,100	26	2,000	2,100	—	4,100	98.39	6.6048	35,161
Jan. 3	Jan. 5	2,000	52	2,972	—	36	2,000	—	—	2,000	98.27	7.1443	28,507
Feb. 7	Feb. 9	2,000	89	4,362	2,000	34	2,000	—	—	4,000	98.17	7.5186	32,466
182-Day Treasury Bills													
2006-2007													
Jul. 12	Jul. 14	1,500	40	1,295	—	16	525	—	—	525	96.77	6.7368	11,607
Oct. 4	Oct. 6	1,500	33	2,447	—	18	1,500	—	—	1,500	96.74	6.8011	20,707
Jan. 10	Jan. 12	1,500	51	3,408	400	17	1,500	400	—	1,900	96.57	7.1447	21,053
Feb. 7	Feb. 9	1,500	57	3,790	—	12	1,500	—	—	1,500	96.36	7.6190	20,113
364-Day Treasury Bills													
2006-2007													
Jul. 5	Jul. 7	2,000	110	6,285	—	27	2,000	—	—	2,000	93.45	7.0513	43,269
Oct. 11	Oct. 13	2,000	58	4,680	17	24	2,000	17	—	2,017	93.56	6.9137	43,983
Jan. 3	Jan. 5	2,000	78	4,225	5	27	2,000	5	—	2,005	93.33	7.1893	48,349
Jan. 31	Feb. 2	2,000	39	3,890	250	2	1,000	250	—	1,250	92.87	7.6985	48,904

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. For 91-day TBs, notified amount of Rs. 2,000 crore includes Rs.1,500 crore under Market Stabilisation Scheme (MSS). For 182-day TBs, notified amount of Rs. 1,500 crore includes Rs.1,000 crore under MSS. For 364-day TBs, notified amount of Rs. 2,000 crore includes Rs.1,000 crore under MSS.

3. Effective from auction dated June 2, 1999, non-competitive bids have been allowed in the case of 364-day TBs.

4. 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.

13. 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
Jan. 15, 2006	17,415	844	6.50 — 7.75
Apr. 15, 2006	12,968	1,423	6.77 — 8.95
Jul. 15, 2006	21,237	3,389	6.25 — 8.30
Oct. 15, 2006	23,361	1,733	7.20 — 8.65
Dec. 31, 2006	23,336	1,165	7.74 — 10.00
Jan. 15, 2007	23,663	1,255	8.30 — 9.58

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

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

Items / Week ended	Weight	2006		2007	Percentage Variation over			
		Jan. 28	Dec. 2*	Jan. 27#	Week	Month	End March	Year
1	2	3	4	5	6	7	8	9
ALL COMMODITIES	100.00	195.9	208.2	208.8	0.1	0.3	5.9	6.6
Primary Articles	22.02	194.3	212.1	215.0	0.6	1.2	11.2	10.7
(i) Fruits and Vegetables	2.92	204.7	232.8	230.9	0.6	1.1	17.1	12.8
Fuel, Power, Light and Lubricants	14.23	310.7	322.4	322.1	—	0.1	1.8	3.7
Manufactured Products	63.75	170.8	181.3	181.4	—	0.1	5.5	6.2
(i) Sugar, Khandsari and Gur	3.93	184.2	178.4	169.5	-0.5	-3.0	-8.3	-8.0
(ii) Edible Oils	2.76	143.1	159.9	159.7	0.1	-0.2	11.0	11.6
(iii) Cement	1.73	169.9	198.8	198.3	—	-0.2	6.9	16.7
(iv) Iron & Steel	3.64	225.5	259.2	260.1	—	0.2	14.7	15.3

* : Latest available final figures.

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

	2006	2007				
	Feb. 8	Feb. 5	Feb. 6	Feb. 7	Feb. 8	Feb. 9
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	10044.82	14515.90	14478.19	14643.13	14652.09	14538.90
S & P CNX NIFTY (3.11.1995=1000)	3008.95	4215.35	4195.90	4224.25	4223.40	4187.40

16. Average Daily Turnover in Call Money Market*

(Rs. crore)

	Week Ended						
	Dec. 29, 2006	Jan. 5, 2007	Jan. 12, 2007	Jan. 19, 2007	Jan. 26, 2007	Feb. 2, 2007	Feb. 9, 2007
1	2	3	4	5	6	7	8
1. Banks							
(a) Borrowings	11,361	9,003	9,747	8,794	9,706	10,206	10,219
(b) Lendings	12,099	10,290	11,371	10,083	11,030	11,756	11,655
2. Primary Dealers							
(a) Borrowings	962	1,392	1,797	1,440	1,415	1,614	1,565
(b) Lendings	224	106	174	151	91	64	128
3. Total							
(a) Borrowings	12,323	10,396	11,545	10,234	11,120	11,820	11,783
(b) Lendings	12,323	10,396	11,545	10,234	11,120	11,820	11,783

Notes : 1. Data are the average of daily call money turnover for the week (Saturday to Friday).

* : 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)@

(Rs. crore)

Items	Week Ended					
	Jan. 5, 2007	Jan. 12, 2007	Jan. 19, 2007	Jan. 26, 2007	Feb. 2, 2007	Feb. 9, 2007
1	2	3	4	5	6	7
I. Outright Transactions						
(a) Govt. of India Dated Securities	35,371	46,703	37,638	20,948	19,363	28,699
(b) State Government Securities	521	446	58	294	79	581
(c) 91 - Day Treasury Bills	2,077	1,345	1,939	646	530	1,320
(d) 182 - Day Treasury Bills	430	1,148	1,012	716	1,150	1,320
(e) 364 - Day Treasury Bills	2,405	2,146	1,418	235	210	1,236
II. RBI*	322	228	1	—	52	—

@ : Excluding Repo Transactions.

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

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	13
Purchases												
Jan. 22, 2007	1,169	425	386	373	239	471	2,254	2,885	309	2,053	1,098	102
Jan. 23, 2007	1,306	537	285	512	410	591	2,996	2,630	209	2,928	1,007	92
Jan. 24, 2007	1,617	356	141	815	585	778	2,166	2,076	317	3,669	1,363	62
Jan. 25, 2007	1,392	570	770	779	592	1,027	2,353	2,959	386	3,557	1,504	189
Jan. 26, 2007 +												
Sales												
Jan. 22, 2007	1,166	824	192	364	266	466	2,103	2,836	317	2,281	1,025	58
Jan. 23, 2007	1,265	640	368	411	382	645	3,211	2,865	233	2,971	956	84
Jan. 24, 2007	1,235	516	185	810	551	709	2,112	1,970	369	3,720	1,389	146
Jan. 25, 2007	1,342	1,219	276	753	568	1,058	2,262	2,848	385	3,493	1,595	155
Jan. 26, 2007 +												

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

(Rs. crore)

	Week Ended					
	Jan. 5, 2007	Jan. 12, 2007	Jan. 19, 2007	Jan. 25, 2007	Feb. 2, 2007	Feb. 9, 2007
1	2	3	4	5	6	7
Amount	33.10	150.24	364.65	163.12	145.14	180.31

Note : With effect from October 8, 2005, trading in securities on WDM segment will not be available on Saturdays.

Source : National Stock Exchange of India Ltd.

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

(Rs. crore)

Holders	February 9, 2007					Variation in Total Treasury Bills		
	Treasury Bills of Different Maturities					Total (2+3+4+5)	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	8	
Reserve Bank of India	—	—	—	—	—	—	—	
Banks	—	14,443	11,443	30,341	56,227	1,875	5,511	
State Governments	44,519	15,243	4,693	6,280	70,735	-7,297	18,869	
Others	170	2,779	3,977	12,283	19,209	-814	11,567	

21. Government of India : Long and Medium Term Borrowings

(Devolvement/Private Placement on RBI and OMO Sales/Purchases)

(Face Value in Rs. crore)

	Gross Amount Raised			Net Amount Raised		
	2006-2007 (Upto Feb. 9, 2007)	2005-2006 (Upto Feb. 10, 2006)	2005-2006	2006-2007 (Upto Feb. 9, 2007)	2005-2006 (Upto Feb. 10, 2006)	2005-2006
1	2	3	4	5	6	7
1. Total	1,30,000	1,27,000 *	1,37,000 *	92,986	88,370	95,370
of which :						
1.1 Devolvement/Private Placement on RBI	—	—	10,000			
2. RBI's OMO Sales	4,423	3,911	4,653			
Purchases	715	10	740			

* : Includes Rs.6,000 crore under Market Stabilisation Scheme.

22. Secondary Market Transactions in Government Securities (Face Value)[@]

(Amount in Rs. crore)

Item	For the Week Ended Feb. 2, 2007			For the Week Ended Feb. 9, 2007		
	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						
2006-07	—	—	—	—	—	—
2007-08	405	6.9431	7.4701	96	7.3445	7.7586
2008-09	20	8.1481	8.1512	430	7.4973	8.1213
2009-10	80	7.5118	7.7382	400	7.7015	7.7200
2010-11	146	7.7014	7.7496	710	7.6811	7.7193
2011-12	820	7.6387	8.1304	971	7.6331	8.2195
2012-15	169	7.6070	7.8553	623	7.5695	7.8003
2015-16	5	7.9504	7.9504	3	—	—
Beyond 2016	8,036	7.7104	8.2737	11,117	7.6615	8.2943
2. State Government Securities	40	7.9000	7.9000	290	7.5000	7.9381
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	50	7.5586	7.5586	2	—	—
(b) 15 - 91 Days	580	7.2000	7.5997	900	7.1503	7.5198
(c) 92 - 182 Days	305	7.3201	7.7501	805	7.3801	7.6190
(d) 183 - 364 Days	10	7.6000	7.7000	231	7.4000	7.6000
II. RBI* : Sales	52			—		
: Purchase	—			—		
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	24,890	6.75 (2)	8.10 (5)	41,370	5.75 (1)	8.50 (51)
2. State Govt. Securities	282	7.30 (2)	7.50 (3)	635	6.20 (1)	7.51 (3)
3. 91 Day Treasury Bills	613	7.00 (2)	7.50 (3)	1,420	6.20 (1)	7.70 (3)
4. 182 Day Treasury Bills	1,054	7.25 (2)	7.50 (8)	1,721	6.13 (1)	7.50 (3)
5. 364 Day Treasury Bills	843	7.25 (1)	7.50 (3)	3,256	6.20 (1)	7.55 (3)
IV. RBI: Repo £ ^	29,980	7.25	7.50	22,300	7.50	7.50
: Reverse Repo !	4,225	6.00	6.00	5,815	6.00	6.00

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

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

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

£ : Represent 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.

Note: Figures in brackets indicate Repo Period.