



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 41

1. Reserve Bank of India – Liabilities and Assets

(₹ crore)

Item	2010	2011		Variation	
	Oct. 8	Sep. 30	Oct. 7 #	Week	Year
	1	2	3	4	5
Notes Issued	8,54,051	9,63,026	9,80,439	17,413	1,26,388
Notes in Circulation	8,54,034	9,63,006	9,80,428	17,421	1,26,394
Notes held in Banking Department	17	20	12	-8	-5
Deposits					
Central Government	20,580	101	101	—	-20,480
Market Stabilisation Scheme	—	—	—	—	—
State Governments	41	42	42	—	1
Scheduled Commercial Banks	2,75,559	4,02,520	3,25,962	-76,557	50,404
Scheduled State Co-operative Banks	3,752	3,787	3,731	-56	-21
Other Banks	14,434	16,979	16,119	-861	1,685
Others	13,383	11,965	11,792	-174	-1,591
Other Liabilities	3,30,449	5,12,721	5,16,482	3,761	1,86,033
TOTAL LIABILITIES/ASSETS	15,12,250	19,11,142	18,54,668	-56,474	3,42,419
Foreign Currency Assets ⁽¹⁾	11,90,938	13,50,855	13,60,400	9,545	1,69,462
Gold Coin and Bullion ⁽²⁾	92,157	1,40,266	1,40,266	—	48,109
Rupee Securities (including Treasury Bills)	2,13,927	3,81,626	3,03,539	-78,087	89,612
Loans and Advances					
Central Government	—	24,387	38,311	13,924	38,311
State Governments	1,291	605	161	-444	-1,130
NABARD	—	—	—	—	—
Scheduled Commercial Banks	2,535	3,953	3,324	-629	790
Scheduled State Co-operative Banks	30	—	—	—	-30
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	55	867	27	-840	-29
Bills Purchased and Discounted					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments ⁽³⁾	2,750	1,320	1,320	—	-1,430
Other Assets	8,567	7,263	7,320	57	-1,246

(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 Oct. 7, 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	15,33,698	312,231	9,617	749	1,72,684	7,413	2,01,344	14,897	2,19,863	16,439
(a) Foreign Currency Assets +	13,58,533	276,462	9,537	763*	1,33,650	2,132	1,58,456	8,648	1,68,704	8,362
(b) Gold \$	1,40,266	28,667	—	—	37,694	5,695	39,580	6,197	48,109	8,151
(c) SDRs @	22,087	4,495	51	-9	1,686	-74	-666	-583	-851	-673
(d) Reserve Position in the IMF**	12,812	2,607	29	-5	-346	-340	3,974	635	3,901	599

+ Excludes ₹1,867 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 Sep. 30, 2011 #	Variation over				
		Month	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	75,593	3,990	-1,925	1,852	10,692	12,587
Borrowings from Banks ⁽¹⁾	21,797	-1,930	-9,212	-7,927	5,964	-1,349
Other Demand and Time Liabilities ⁽²⁾	9,981	19	962	2,857	665	3,041
Liabilities to Others						
Aggregate Deposits	57,07,694	1,98,594	3,00,026	4,99,725	6,30,253	9,14,842
		(3.6)	(6.7)	(9.6)	(15.1)	(19.1)
Demand	6,45,524	86,835	-43,519	3,819	70,709	43,434
Time	50,62,170	1,11,758	3,43,546	4,95,906	5,59,544	8,71,407
Borrowings ⁽³⁾	1,89,586	27,044	15,157	58,245	21,066	70,151
Other Demand and Time Liabilities	3,57,132	-3,421	-5,430	15,328	4,503	33,141
Borrowings from Reserve Bank	3,953	2,252	2,493	-1,079	2,535	1,418
Cash in Hand and Balances with Reserve Bank	4,39,112	41,391	-3,849	89,603	90,423	1,35,993
Cash in Hand	36,592	1,285	1,983	6,246	3,591	9,032
Balances with Reserve Bank	4,02,520	40,106	-5,831	83,357	86,832	1,26,961
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	60,261	10,110	-16,204	4,124	-1,773	14,045
Money at Call and Short Notice	13,882	-1,767	-3,471	-2,725	6,862	-315
Advances to Banks	12,024	4,514	-4,531	-544	3,192	6,664
Other Assets	83,168	10,996	6,488	14,094	26,004	32,216
Investments⁽⁵⁾	16,80,811	-19,612	92,341	1,79,192	1,11,660	2,03,718
		(-1.2)	(6.7)	(11.9)	(8.2)	(13.8)
Government Securities	16,76,686	-19,532	93,331	1,79,538	1,14,176	2,04,960
Other Approved Securities	4,126	-80	-990	-346	-2,515	-1,242
Bank Credit	42,17,131	1,72,269	2,28,271	2,75,048	5,84,064	7,44,072
		(4.3)	(7.0)	(7.0)	(20.2)	(21.4)
Food Credit	69,299	-4,282	1,265	5,016	7,034	19,545
Non-food credit	41,47,832	1,76,551	2,27,006	2,70,032	5,77,031	7,24,527
Loans, Cash credit and Overdrafts	40,64,612	1,63,047	2,23,574	2,70,605	5,59,543	7,18,880
Inland Bills – Purchased	14,069	3,061	-1,542	625	-47	3,597
Discounted ⁽⁶⁾	80,835	-408	6,550	969	19,371	12,067
Foreign Bills – Purchased	19,487	2,103	716	905	434	2,639
Discounted	38,128	4,466	-1,027	1,944	4,763	6,889
Cash-Deposit Ratio	7.69					
Investment-Deposit Ratio	29.45					
Credit-Deposit Ratio	73.89					

(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 : 1. Includes the impact of mergers since May 3, 2002.

2. 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.

3. Year on year variation are over the level of reporting Friday of the previous year.

4. Cash Reserve Ratio and Interest Rates

(per cent per annum)

Item/Week Ended	2010		2011				
	Oct. 1	Aug. 26	Sep. 2	Sep. 9	Sep. 16	Sep. 23	Sep. 30
	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⁾	7.50/8.50	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⁾	7.00/8.00	8.50/9.50	8.50/9.50	8.50/9.25	8.50/9.25	8.50/9.25	8.50/9.25
Call Money Rate (Weighted Average) ⁽⁴⁾	6.49	7.96	8.01	7.93	8.03	8.25	8.27

(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	Sep. 23	Mar. 26	Sep. 24		
	1	2	3	4	5	6
1. Bank Credit	39,42,083	40,93,155	1,51,072 (3.8)	32,44,788	34,25,228	1,80,440 (5.6)
A. Food Credit	64,283	68,245	3,963	48,489	50,232	1,743
B. Non-food Credit	38,77,800	40,24,910	1,47,110 (3.8)	31,96,299	33,74,996	1,78,698 (5.6)
2. Investments	1,47,601	1,58,786	11,185	1,18,071	1,50,656	32,585
A. Commercial Paper	12,309	18,866	6,556	25,188	43,990	18,802
B. Shares Issued by (a+b)	41,316	38,791	-2,526	30,106	34,118	4,012
(a) Public Sector Undertakings	8,965	8,274	-690	4,625	7,100	2,475
(b) Private Corporate Sector	32,351	30,516	-1,835	25,481	27,019	1,537
C. Bonds/Debentures Issued by (a+b)	93,975	1,01,130	7,154	62,777	72,548	9,772
(a) Public Sector Undertakings	27,946	28,200	254	22,710	21,937	-773
(b) Private Corporate Sector	66,029	72,930	6,901	40,067	50,611	10,545
3. Total (1B + 2)	40,25,401	41,83,695	1,58,295 (3.9)	33,14,370	35,25,653	2,11,283 (6.4)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	65,797	18,194	52,887	30,436	-22,451
B. Instruments Issued by Public Financial Institutions	31,296	32,010	714	32,597	28,215	-4,382
C. Bonds/Debentures Issued by Others	45,615	44,543	-1,072	30,902	35,222	4,321

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)				
	Oct. 3	Oct. 4	Oct. 5	Oct. 6 +	Oct. 7	Oct. 3	Oct. 4	Oct. 5	Oct. 6 +	Oct. 7
	1	2	3	4	5	6	7	8	9	10
RBI's Reference Rate (₹ per Foreign Currency)										
US Dollar	49.4240	49.2250	49.1918		49.1355	—	-9.86	-9.09		-9.88
Euro	65.8478	65.0640	65.4394		65.9981	—	-6.05	-6.26		-6.51
FEDAI Indicative Rates (₹ per Foreign Currency)										
US Dollar	{	49.4350	49.2250	49.1900		49.1300	—	-9.88	-9.10	-9.89
	{	49.4450	49.2600	49.2000		49.1400	—	-9.93	-9.10	-9.89
Pound Sterling	{	76.7525	76.0950	75.9150		75.9450	—	-7.92	-6.81	-7.44
	{	76.7825	76.1275	75.9450		75.9850	—	-7.92	-6.80	-7.47
Euro	{	65.8525	65.0400	65.4425		65.9875	—	-6.04	-6.32	-6.52
	{	65.8900	65.0675	65.4750		66.0050	—	-6.02	-6.33	-6.50
100 Yen	{	64.1525	64.2450	64.1000		64.1225	—	-17.16	-16.68	-16.67
	{	64.2050	64.3000	64.1550		64.1525	—	-17.17	-16.70	-16.66
Inter-Bank Forward Premia of US Dollar (per cent per annum)										
1-month		6.31	5.36	4.88		5.62				
3-month		5.02	4.31	3.94		4.48				
6-month		3.52	2.90	2.79		3.30				

+ 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)

Item	Outstanding as on				Variation over							
	2011		Fortnight		Financial Year so far				Year-on-Year			
	Mar. 31 #	Sep. 23 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
M₃	64,99,548	68,58,829	-2,130	—	2,96,560	5.3	3,59,280	5.5	7,78,723	15.2	9,59,537	16.3
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,197	9,41,258	-10,226	-1.1	58,577	7.6	27,062	3.0	1,32,910	19.2	1,15,188	13.9
(ii) Demand Deposits with Banks	7,17,660	6,37,922	10,460	1.7	-28,239	-3.9	-79,737	-11.1	75,634	12.3	-51,808	-7.5
(iii) Time Deposits with Banks	48,63,979	52,77,306	-2,112	—	2,66,005	6.5	4,13,326	8.5	5,70,193	15.0	8,97,871	20.5
(iv) 'Other' Deposits with Reserve Bank	3,713	2,342	-252	-9.7	217	5.7	-1,371	-36.9	-15	-0.4	-1,714	-42.3
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	21,37,832	-29,059	-1.3	95,587	5.7	1,55,061	7.8	2,94,921	20.1	3,73,059	21.1
(a) Reserve Bank	3,96,555	3,56,660	-20,489	—	-4,825	—	-39,895	—	1,71,279	—	1,49,899	—
(b) Other Banks	15,86,216	17,81,172	-8,571	-0.5	1,00,412	6.9	1,94,956	12.3	1,23,642	8.6	2,23,160	14.3
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	43,89,661	18,837	0.4	2,04,829	5.9	1,54,254	3.6	5,81,440	18.7	6,93,422	18.8
(a) Reserve Bank	2,164	1,783	310	—	-3	—	-382	—	-9,482	—	457	—
(b) Other Banks	42,33,242	43,87,878	18,527	0.4	2,04,832	5.9	1,54,636	3.7	5,90,922	19.0	6,92,965	18.8
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	15,49,140	74,368	5.0	81,926	6.4	1,55,814	11.2	1,227	0.1	1,85,745	13.6
(iv) Government's Currency Liabilities to the Public	12,724	12,959	—	—	731	6.5	235	1.8	1,390	13.1	959	8.0
(v) Banking Sector's Net Non-monetary Liabilities of which: Net Non-monetary Liabilities of RBI	11,24,680	12,30,764	66,276	5.7	86,513	10.2	1,06,084	9.4	1,00,255	12.0	2,93,650	31.3
	3,68,274	5,26,650	76,178	16.9	46,323	15.4	1,58,376	43.0	-57,159	-14.1	1,78,712	51.4

* 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.

8. Reserve Money: Components and Sources

(₹ crore)

Item	Outstanding as on				Variation over							
	2011		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Oct. 7 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
Reserve Money	13,76,881	13,41,918	-60,227	-4.3	8,738	0.8	-34,963	-2.5	2,28,550	24.4	1,77,494	15.2
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	9,93,739	17,421	1.8	66,486	8.3	44,080	4.6	1,36,710	18.7	1,27,705	14.7
(ii) Bankers' Deposits with RBI	4,23,509	3,45,812	-77,474	-18.3	-58,554	-16.6	-77,697	-18.3	91,627	45.3	52,067	17.7
(iii) 'Other' Deposits with RBI	3,713	2,367	-174	-6.8	806	21.0	-1,346	-36.2	212	4.8	-2,278	-49.0
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	3,42,124	-64,629	—	-16,884	—	-54,430	—	1,89,336	—	1,47,423	—
	3,94,035	3,42,006	-64,185	—	-18,129	—	-52,029	—	1,88,046	—	1,48,554	—
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	7,324	4,651	-1,469	—	1,423	—	-2,673	—	-4,082	—	731	—
	5,159	3,328	-662	—	1,426	—	-1,831	—	2,575	—	734	—
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	15,00,649	9,545	0.6	51,129	4.2	1,72,096	13.0	398	—	2,17,571	17.0
(iv) Government's Currency Liabilities to the Public	12,724	13,312	—	—	731	6.5	587	4.6	1,390	13.1	1,311	10.9
(v) Net Non-monetary Liabilities of RBI	3,68,274	5,18,818	3,676	0.7	27,661	9.2	1,50,544	40.9	-41,507	-11.2	1,89,542	57.6

* 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	
Oct. 3, 2011	1	7	17,060	7	17,060	8.25	3	2,400	3	2,400	7.25	14,660	—	-14,660
Oct. 4, 2011	1	1	800	1	800	8.25	16	19,705	16	19,705	7.25	-18,905	—	18,905
Oct. 5, 2011	2	—	—	—	—	8.25	19	22,625	19	22,625	7.25	-22,625	—	22,625
Oct. 7, 2011	3	18	27,590	18	27,590	8.25	25	19,310	25	19,310	7.25	8,280	—	-8,280

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							
				Com- petitive	Non- Com- petitive		Com- petitive	Non- Com- petitive						
1	2	3	4	5	6	7	8	9	10	11	12	13		
91-day Treasury Bills														
2010-2011	Jan. 5	Jan. 7	4,000	85	10,008	500	40	4,000	500	—	4,500	98.27	7.1027	62,859
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
182-day Treasury Bills														
2010-2011	Jan. 5	Jan. 7	1,500	50	5,332	—	14	1,500	—	—	1,500	96.53	7.2954	20,500
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
	Sep. 28	Sep. 29	3,000	59	7,319	—	32	3,000	—	—	3,000	95.96	8.4651	41,600
364-day Treasury Bills														
2010-2011	Jan. 12	Jan. 14	1,000	48	3,969	—	8	1,000	—	—	1,000	93.08	7.5012	42,610
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

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
	Sep. 24	Sep. 25	Sep. 26	Sep. 27	Sep. 28	Sep. 29	Sep. 30	Oct. 1	Oct. 2	Oct. 3	Oct. 4	Oct. 5	Oct. 6	Oct. 7
Average daily cash reserve requirement for the fortnight ending October 7, 2011	3,53,328	3,53,328	3,53,328	3,53,328	3,53,328	3,53,328	3,53,328	3,53,328	3,53,328	3,53,328	3,53,328	3,53,328	3,53,328	3,53,328
Cash Balance with RBI	3,52,900	3,52,900	3,67,496	3,79,329	3,69,043	3,95,220	4,02,927	4,05,047	4,05,047	3,48,458	3,18,576	3,07,228	3,07,228	3,25,955

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	1	2	3	4
Oct. 8, 2010			3,44,158	38,285	6.36-8.26	
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	
Aug. 12, 2011			4,04,743	10,665	8.70-9.92	
Aug. 26, 2011			4,05,685	24,798	8.70-9.82	

@ 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
Aug. 15, 2011	1,42,452	19,445	8.50-13.85
Aug. 31, 2011	1,48,812	21,797	7.67-14.50

@ 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			
		Sep. 25	Jul. 30 *	Sep. 24 #	Week	Month	End March	Year
		1	2	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	182.6	199.5	202.4	-0.1	0.5	7.4	10.8
(i) Fruits and Vegetables	3.84	173.2	193.8	196.3	0.8	1.0	17.6	13.3
Fuel and Power	14.91	147.7	165.7	169.4	—	1.6	7.3	14.7
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 figures.

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				
	Oct. 7	Oct. 3	Oct. 4	Oct. 5	Oct. 6 +	Oct. 7
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	20315.32	16151.45	15864.86	15792.41		16232.54
S & P CNX NIFTY (3.11.1995=1000)	6120.30	4849.50	4772.15	4751.30		4888.05

+ Market closed.

16. Average Daily Turnover in Call Money Market

(₹ crore)

	Week Ended						
	Aug. 26, 2011	Sep. 2, 2011	Sep. 9, 2011	Sep. 16, 2011	Sep. 23, 2011	Sep. 30, 2011	Oct. 7, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	9,042	9,800	9,646	12,370	11,605	10,070	9,823
(b) Lendings	9,937	10,942	10,678	13,188	12,723	10,522	10,681
2. Primary Dealers							
(a) Borrowings	895	1,142	1,032	818	1,118	452	858
(b) Lendings	—	—	—	—	—	—	—
3. Total							
(a) Borrowings	9,937	10,942	10,678	13,188	12,723	10,522	10,681
(b) Lendings	9,937	10,942	10,678	13,188	12,723	10,522	10,681

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					
	Sep. 2, 2011	Sep. 9, 2011	Sep. 16, 2011	Sep. 23, 2011	Sep. 30, 2011	Oct. 7, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	76,617	1,36,824	1,27,569	1,10,268	88,685	83,341
(b) State Government Securities	317	1,174	1,955	1,670	540	2,247
(c) 91-Day Treasury Bills	5,388	11,724	7,920	11,650	10,331	9,259
(d) 182-Day Treasury Bills	2,326	381	2,270	420	1,370	2,090
(e) 364-Day Treasury Bills	1,049	4,031	1,311	2,468	1,264	2,960
II. RBI*	675	326	—	233	3	379

@ 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												
Sep. 19, 2011	2,772	2,064	944	167	254	410	8,091	7,883	654	3,140	1,800	115
Sep. 20, 2011	2,310	1,790	846	124	651	307	8,999	8,794	810	3,518	1,324	103
Sep. 21, 2011	3,491	1,812	1,007	312	483	262	9,589	8,192	1,119	3,108	1,363	75
Sep. 22, 2011	2,227	3,713	2,065	128	425	380	10,240	8,547	1,029	3,604	1,501	216
Sep. 23, 2011	2,159	2,743	1,434	81	641	581	9,732	7,273	927	2,905	1,474	160
Sales												
Sep. 19, 2011	2,413	2,894	570	168	407	455	7,964	8,279	911	3,014	1,937	60
Sep. 20, 2011	2,419	2,769	525	125	615	415	8,484	10,892	1,533	3,554	1,525	108
Sep. 21, 2011	2,067	3,616	683	329	546	369	9,641	9,227	1,545	3,086	1,549	55
Sep. 22, 2011	2,280	5,203	943	129	616	369	9,379	9,284	1,777	3,399	1,665	214
Sep. 23, 2011	2,614	2,713	1,224	90	753	526	9,390	8,432	1,237	2,813	1,251	527

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					
	Sep. 2, 2011	Sep. 9, 2011	Sep. 16, 2011	Sep. 23, 2011	Sep. 30, 2011 @	Oct. 7, 2011
	1	2	3	4	5	6
Amount	397.25	707.74	564.17	767.17	363.36	467.49

@ The data pertain to week ended September 29, 2011 as markets were closed on September 30, 2011.

Source: National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	October 7, 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
Reserve Bank of India	—	—	—	—	—	—	—
Banks	—	42,138	12,789	15,498	70,425	-1,312	27,006
State Governments	64,395	26,719	3,650	419	95,182	2,185	-16,306
Others	4,306	45,862	25,161	49,244	1,24,573	289	41,175

21. Government of India: Long and Medium-Term Borrowings – 2011-2012

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Oct. 7, 2011)	2010-2011 (Upto Oct. 8, 2010)	2010-2011	2011-2012 (Upto Oct. 7, 2011)	2010-2011 (Upto Oct. 8, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	2,50,000	2,95,000	4,37,000	1,90,666	2,11,966	3,25,414
2. RBI's OMO*: Sales	4,318	4,870	11,575			
Purchases	4,328	4,849	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 Sep. 30, 2011			For the Week Ended Oct. 7, 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	—	—	—	—	—	—
2012-13	646	8.2812	8.5584	64	8.0975	8.4566
2013-14	155	8.2366	8.2700	66	8.1831	8.3627
2014-15	43	8.2060	8.2800	23	8.3220	8.3265
2015-16	120	8.2782	8.9389	180	8.2013	8.9998
2016-17	439	8.2976	8.3153	532	8.3282	8.5201
2017-18	122	8.3242	8.3286	166	8.4192	8.5050
2018-19	3,391	8.3018	8.3509	4,438	8.3401	8.5749
2019-20	—	—	—	10	8.4000	8.4203
2020-21	350	8.9948	8.9948	750	8.9873	9.1942
Beyond 2021	39,076	8.2817	8.7218	35,442	8.3310	8.8125
2. State Government Securities	270	8.5708	8.6444	1,123	8.6205	9.0003
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	292	8.2017	8.3464	1,877	8.0728	8.2600
(b) 15-91 days	5,019	8.1250	8.4364	3,428	8.1796	8.4498
(c) 92-182 days	540	8.3001	8.4651	370	8.2500	8.4001
(d) 183-364 days	632	8.3801	8.4300	1,480	8.3300	8.5067
II. RBI* : Sales	3			189		
Purchases	—			190 +		
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	32,388	7.50 (1)	10.25 (15)	46,463	4.00 (1)	10.00 (17)
2. State Govt. Securities	710	8.23 (1)	8.30 (4)	551	7.25 (1)	8.25 (3)
3. 91-day Treasury Bills	6,125	7.95 (1)	8.35 (4)	13,165	6.90 (1)	8.25 (3)
4. 182-day Treasury Bills	2,844	8.20 (1)	8.35 (4)	6,213	7.30 (1)	8.32 (3)
5. 364-day Treasury Bills	7,689	8.00 (1)	8.30 (4)	8,171	7.25 (1)	8.20 (3)
IV. RBI: Repo ✕ ^	3,12,275	—	8.25	45,450	—	8.25
Reverse Repo !	12,965	—	7.25	64,040	—	7.25

@ 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.

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

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