



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

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No. 42

1. Reserve Bank of India – Liabilities and Assets

(₹ crore)

Item	2010		2011		Variation	
	Oct. 15		Oct. 7	Oct. 14 #	Week	Year
	1		2	3	4	5
Notes Issued	8,66,123		9,80,439	9,81,981	1,541	1,15,858
Notes in Circulation	8,66,107		9,80,428	9,81,963	1,536	1,15,856
Notes held in Banking Department	16		12	17	6	2
Deposits						
Central Government	24,410		101	100	-1	-24,309
Market Stabilisation Scheme	—		—	—	—	—
State Governments	41		42	42	—	1
Scheduled Commercial Banks	3,25,904		3,25,962	3,67,665	41,702	41,761
Scheduled State Co-operative Banks	4,045		3,731	3,708	-23	-337
Other Banks	15,161		16,119	16,944	826	1,783
Others	12,715		11,792	10,666	-1,126	-2,050
Other Liabilities	3,26,432		5,16,482	5,40,822	24,340	2,14,390
TOTAL LIABILITIES/ASSETS	15,74,832		18,54,668	19,21,928	67,260	3,47,096
Foreign Currency Assets ⁽¹⁾	11,84,108		13,60,400	13,83,933	23,533	1,99,825
Gold Coin and Bullion ⁽²⁾	92,157		1,40,266	1,40,266	—	48,109
Rupee Securities (including Treasury Bills)	2,83,417		3,03,539	3,51,830	48,291	68,413
Loans and Advances						
Central Government	—		38,311	32,883	-5,428	32,883
State Governments	1,705		161	452	292	-1,253
NABARD	—		—	—	—	—
Scheduled Commercial Banks	3,958		3,324	4,702	1,377	744
Scheduled State Co-operative Banks	30		—	—	—	-30
Industrial Development Bank of India	—		—	—	—	—
Export-Import Bank of India	—		—	—	—	—
Others	207		27	582	555	374
Bills Purchased and Discounted						
Commercial	—		—	—	—	—
Treasury	—		—	—	—	—
Investments ⁽³⁾	1,320		1,320	1,320	—	—
Other Assets	7,929		7,320	5,960	-1,361	-1,969

(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. 14, 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	15,57,566	317,500	23,868	5,269	1,96,552	12,682	2,25,212	20,166	2,50,544	21,067
(a) Foreign Currency Assets +	13,82,069	281,653	23,536	5,191 *	1,57,186	7,323	1,81,992	13,839	1,99,061	12,971
(b) Gold \$	1,40,266	28,667	—	—	37,694	5,695	39,580	6,197	48,109	8,151
(c) SDRs @	22,297	4,544	210	49	1,896	-25	-456	-534	-647	-667
(d) Reserve Position in the IMF**	12,934	2,636	122	29	-224	-311	4,096	664	4,021	612

+ Excludes ₹1,865 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 Oct. 7, 2011 #	Variation over				
		Fortnight	Financial year so far		Year-on-year	
			2010-2011	2011-2012	2010	2011
	1	2	3	4	5	6
Liabilities to the Banking System						
Demand and Time Deposits from Banks	70,060	1,208	-1,925	-3,682	10,692	7,053
Borrowings from Banks ⁽¹⁾	28,145	3,562	-9,212	-1,580	5,964	4,999
Other Demand and Time Liabilities ⁽²⁾	9,965	46	962	2,840	665	3,024
Liabilities to Others						
Aggregate Deposits	56,24,932	94,665	3,00,026	4,16,963	6,30,253	8,32,080
		(1.7)	(6.7)	(8.0)	(15.1)	(17.4)
Demand	5,72,679	13,677	-43,519	-69,026	70,709	-29,411
Time	50,52,253	80,988	3,43,546	4,85,989	5,59,544	8,61,491
Borrowings ⁽³⁾	1,67,190	-4,939	15,157	35,850	21,066	47,755
Other Demand and Time Liabilities	3,64,515	4,094	-5,430	22,710	4,503	40,524
Borrowings from Reserve Bank	3,324	627	2,493	-1,707	2,535	790
Cash in Hand and Balances with Reserve Bank	3,65,021	-21,084	-3,849	15,512	90,423	61,902
Cash in Hand	39,058	3,120	1,983	8,713	3,591	11,498
Balances with Reserve Bank	3,25,962	-24,204	-5,831	6,799	86,832	50,404
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	58,113	3,433	-16,204	1,976	-1,773	11,896
Money at Call and Short Notice	22,677	5,172	-3,471	6,071	6,862	8,480
Advances to Banks	8,428	-24	-4,531	-4,141	3,192	3,067
Other Assets	73,736	493	6,488	4,663	26,004	22,785
Investments⁽⁵⁾	17,34,778	34,579	92,341	2,33,159	1,11,660	2,57,685
		(2.0)	(6.7)	(15.5)	(8.2)	(17.4)
Government Securities	17,30,778	34,760	93,331	2,33,631	1,14,176	2,59,053
Other Approved Securities	4,000	-181	-990	-472	-2,515	-1,368
Bank Credit	41,48,598	55,443	2,28,271	2,06,515	5,84,064	6,75,538
		(1.4)	(7.0)	(5.2)	(20.2)	(19.5)
Food Credit	63,315	-4,930	1,265	-968	7,034	13,561
Non-food credit	40,85,282	60,373	2,27,006	2,07,483	5,77,031	6,61,978
Loans, Cash credit and Overdrafts	39,98,234	51,914	2,23,574	2,04,228	5,59,543	6,52,502
Inland Bills – Purchased	13,341	1,473	-1,542	-103	-47	2,869
Discounted ⁽⁶⁾	80,239	995	6,550	373	19,371	11,471
Foreign Bills – Purchased	18,852	319	716	269	434	2,004
Discounted	37,931	742	-1,027	1,748	4,763	6,692
Cash-Deposit Ratio	6.49					
Investment-Deposit Ratio	30.84					
Credit-Deposit Ratio	73.75					

(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				
	Oct. 8	Sep. 2	Sep. 9	Sep. 16	Sep. 23	Sep. 30	Oct. 7
	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	8.50/9.25	8.50/9.25	8.50/9.25	8.50/9.25	8.50/9.25
Call Money Rate (Weighted Average) ⁽⁴⁾	6.05	8.01	7.93	8.03	8.25	8.27	8.00

(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	Oct. 7	Mar. 26	Oct. 8		
1	2	3	4	5	6	
1. Bank Credit	39,42,083	41,48,598	2,06,515 (5.2)	32,44,788	34,73,059	2,28,271 (7.0)
A. Food Credit	64,283	63,315	-968	48,489	49,754	1,265
B. Non-food Credit	38,77,800	40,85,282	2,07,483 (5.4)	31,96,299	34,23,305	2,27,006 (7.1)
2. Investments	1,47,601	1,69,275	21,674	1,18,071	1,50,757	32,686
A. Commercial Paper	12,309	21,244	8,935	25,188	42,676	17,488
B. Shares Issued by (a+b)	41,316	38,941	-2,375	30,106	33,873	3,767
(a) Public Sector Undertakings	8,965	8,377	-588	4,625	6,894	2,269
(b) Private Corporate Sector	32,351	30,564	-1,787	25,481	26,979	1,498
C. Bonds/Debentures Issued by (a+b)	93,975	1,09,089	15,114	62,777	74,208	11,431
(a) Public Sector Undertakings	27,946	35,013	7,067	22,710	22,115	-594
(b) Private Corporate Sector	66,029	74,077	8,047	40,067	52,092	12,025
3. Total (1B + 2)	40,25,401	42,54,557	2,29,156 (5.7)	33,14,370	35,74,061	2,59,692 (7.8)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	61,806	14,203	52,887	60,404	7,516
B. Instruments Issued by Public Financial Institutions	31,296	32,326	1,030	32,597	28,789	-3,809
C. Bonds/Debentures Issued by Others	45,615	45,668	53	30,902	31,618	716

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. 10	Oct. 11	Oct. 12	Oct. 13	Oct. 14	Oct. 10	Oct. 11	Oct. 12	Oct. 13	Oct. 14	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
US Dollar	49.0710	49.0333	49.2410	49.0228	49.0675	—	-9.65	-9.14	-9.23	-9.96	
Euro	66.1670	66.8029	67.1707	67.5553	67.7248	—	-7.29	-7.98	-8.09	-8.08	
FEDAI Indicative Rates (₹ per Foreign Currency)											
US Dollar	{ Buying Selling	49.0750 49.0850	48.9750 48.9850	49.2450 49.2550	49.0250 49.0350	49.0700 49.0800	— —	-9.57 -9.56	-9.18 -9.18	-9.24 -9.24	-10.01 -10.00
Pound Sterling	{ Buying Selling	76.6150 76.6450	76.5775 76.6025	76.7775 76.8075	77.1075 77.1475	77.3875 77.4225	— —	-7.80 -7.79	-7.56 -7.55	-8.58 -8.59	-8.75 -8.75
Euro	{ Buying Selling	66.1425 66.1775	66.7575 66.7900	67.1900 67.2075	67.5575 67.5900	67.7225 67.7450	— —	-7.25 -7.25	-8.06 -8.05	-8.06 -8.07	-8.08 -8.07
100 Yen	{ Buying Selling	63.9575 63.9950	63.8450 63.8825	64.1700 64.2175	63.5875 63.6250	63.7600 63.8075	— —	-15.37 -15.39	-14.88 -14.90	-14.52 -14.54	-14.73 -14.73
Inter-Bank Forward Premia of US Dollar (per cent per annum)											
1-month	5.62	5.14	5.12	5.63	5.75						
3-month	4.81	4.49	4.71	4.81	5.05						
6-month	3.65	3.39	3.57	3.71	4.04						

— 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 #	Oct. 7 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
M₃	64,99,548	69,62,822	1,03,994	1.5	3,87,701	6.9	4,63,274	7.1	8,16,588	15.8	9,72,390	16.2
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,197	9,49,232	7,973	0.8	66,365	8.6	35,035	3.8	1,32,552	18.9	1,15,374	13.8
(ii) Demand Deposits with Banks	7,17,660	6,51,919	13,997	2.2	-42,102	-5.9	-65,740	-9.2	84,636	14.3	-23,948	-3.5
(iii) Time Deposits with Banks	48,63,979	53,59,304	81,998	1.6	3,62,632	8.8	4,95,325	10.2	5,99,187	15.5	8,83,242	19.7
(iv) 'Other' Deposits with Reserve Bank	3,713	2,367	25	1.1	806	21.0	-1,346	-36.2	212	4.8	-2,278	-49.0
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	21,57,973	20,141	0.9	86,937	5.2	1,75,202	8.8	3,22,166	22.5	4,01,850	22.9
(a) Reserve Bank	3,96,555	3,42,125	-14,535		-16,884		-54,430		1,89,336		1,47,423	
(b) Other Banks	15,86,216	18,15,848	34,675	1.9	1,03,821	7.1	2,29,631	14.5	1,32,829	9.3	2,54,426	16.3
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	44,45,753	56,092	1.3	2,53,410	7.3	2,10,347	5.0	6,18,230	19.8	7,00,934	18.7
(a) Reserve Bank	2,164	1,323	-460	-	-3	-	-842	-	-6,657	-	-3	-
(b) Other Banks	42,33,242	44,44,430	56,552	1.3	2,53,412	7.3	2,11,188	5.0	6,24,887	20.0	7,00,937	18.7
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	15,42,066	-7,074	-0.5	65,020	5.1	1,48,739	10.7	15,126	1.1	1,95,577	14.5
(iv) Government's Currency Liabilities to the Public	12,724	13,312	352	2.7	731	6.5	587	4.6	1,390	13.1	1,311	10.9
(v) Banking Sector's Net Non-monetary Liabilities of which: Net Non-monetary Liabilities of RBI	11,24,680	11,96,281	-34,483	-2.8	18,397	2.2	71,601	6.4	1,40,324	19.3	3,27,283	37.7
	3,68,274	5,18,818	-7,832	-1.5	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.

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. 14 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
Reserve Money	13,76,881	13,84,833	42,915	3.2	71,510	6.2	7,951	0.6	2,16,294	21.4	1,57,637	12.8
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	9,95,275	1,536	0.2	78,559	9.8	45,616	4.8	1,33,480	17.9	1,17,167	13.3
(ii) Bankers' Deposits with RBI	4,23,509	3,88,317	42,505	12.3	-7,188	-2.0	-35,192	-8.3	84,809	32.6	43,207	12.5
(iii) 'Other' Deposits with RBI	3,713	1,241	-1,126	-47.6	139	3.6	-2,472	-66.6	-1,995	-33.4	-2,737	-68.8
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	3,85,246	43,121		49,159		-11,308		1,76,011		1,24,502	
	3,94,035	3,84,836	42,829		47,499		-9,198		1,73,196		1,25,756	
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	7,324	6,583	1,932		2,998		-740		-1,162		1,088	
	5,159	4,705	1,377		2,849		-454		3,998		688	
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	15,24,182	23,533	1.6	44,300	3.6	1,95,629	14.7	-14,012	-1.1	2,47,934	19.4
(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	5,44,491	25,672	4.9	25,677	8.5	1,76,216	47.8	-54,067	-14.2	2,17,199	66.4

* 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	
Oct. 10, 2011	1	25	72.135	25	72.135	8.25	1	320	1	320	7.25	71.815	—	-71.815
Oct. 11, 2011	1	26	69.325	26	69.325	8.25	2	1,505	2	1,505	7.25	67.820	—	-67.820
Oct. 12, 2011	1	22	57.795	22	57.795	8.25	—	—	—	—	7.25	57.795	—	-57.795
Oct. 13, 2011	1	19	55.730	19	55.730	8.25	1	5	1	5	7.25	55.725	—	-55.725
Oct. 14, 2011	3	17	54.295	17	54.295	8.25	2	25	2	25	7.25	54.270	—	-54.270

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. 12	Oct. 14	4,000	69	11,407	1,700	40	4,000	1,700	—	5,700	97.93	8.4782	1,11,919
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
Oct. 12	Oct. 14	4,000	56	7,293	—	41	4,000	—	—	4,000	95.90	8.6177	42,100
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
	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. 20	Oct. 21
Average daily cash reserve requirement for the fortnight ending October 21, 2011	3,53,755	3,53,755	3,53,755	3,53,755	3,53,755	3,53,755	3,53,755	3,53,755	3,53,755	3,53,755	3,53,755	3,53,755	3,53,755	3,53,755
Cash Balance with RBI	3,20,193	3,20,193	3,71,614	3,72,279	3,67,215	3,63,302	3,67,794	3,69,405						

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	4	5	6
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. 26, 2011		4,05,685		24,798		8.79-9.82
Sep. 9, 2011		3,86,470		41,608		8.70-10.25

@ 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.	Oct. 1 \$#	Sep. #	Week	Month	End March	Year
		1	3	4	5	6	7	8
ALL COMMODITIES @	100.00	142.0	..	155.8	..	0.6	4.2	9.7
Primary Articles	20.12	180.8	203.4	202.2	0.5	1.3	7.4	11.8
(i) Fruits and Vegetables	3.84	169.3	203.7	194.7	3.8	2.5	17.4	15.0
Fuel and Power	14.91	147.6	170.0	168.4	0.4	0.8	6.9	14.1
Manufactured Products @	64.97	128.7	..	138.6	..	0.2	2.2	7.7
(i) Sugar, <i>Khandsari and Gur</i>	2.09	156.1	..	167.1	..	0.7	2.0	7.0
(ii) Edible Oils	3.04	119.7	..	135.8	..	1.7	5.4	13.5
(iii) Cement and Lime	1.39	150.2	..	151.3	..	-0.9	-1.6	0.7
(iv) Iron and Semis	1.56	124.0	..	149.7	..	0.5	6.7	20.7

\$: 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				
	Oct. 14	Oct. 10	Oct. 11	Oct. 12	Oct. 13	Oct. 14
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	20497.64	16557.23	16536.47	16958.39	16883.92	17082.69
S & P CNX NIFTY (3.11.1995=1000)	6177.35	4979.60	4974.35	5099.40	5077.85	5132.30

16. Average Daily Turnover in Call Money Market

(₹ crore)

	Week Ended						
	Sep. 2, 2011	Sep. 9, 2011	Sep. 16, 2011	Sep. 23, 2011	Sep. 30, 2011	Oct. 7, 2011	Oct. 14, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	9,800	9,646	12,370	11,605	10,070	9,823	12,907
(b) Lendings	10,942	10,678	13,188	12,723	10,522	10,681	13,645
2. Primary Dealers							
(a) Borrowings	1,142	1,032	818	1,118	452	858	738
(b) Lendings	—	—	—	—	—	—	—
3. Total							
(a) Borrowings	10,942	10,678	13,188	12,723	10,522	10,681	13,645
(b) Lendings	10,942	10,678	13,188	12,723	10,522	10,681	13,645

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. 9, 2011	Sep. 16, 2011	Sep. 23, 2011	Sep. 30, 2011	Oct. 7, 2011	Oct. 14, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	1,36,824	1,27,569	1,10,268	88,685	83,341	1,03,415
(b) State Government Securities	1,174	1,955	1,670	540	2,247	1,716
(c) 91-Day Treasury Bills	11,724	7,920	11,650	10,331	9,259	6,413
(d) 182-Day Treasury Bills	381	2,270	420	1,370	2,090	1,991
(e) 364-Day Treasury Bills	4,031	1,311	2,468	1,264	2,960	2,402
II. RBI*	326	—	233	3	379	89

@ 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. 26, 2011	2,892	2,729	1,669	257	752	624	9,485	7,156	848	4,065	2,022	371
Sep. 27, 2011	3,323	3,223	2,697	223	549	621	9,868	7,889	955	3,513	2,472	335
Sep. 28, 2011	3,626	2,782	1,930	229	361	342	8,872	8,275	1,237	3,798	2,303	149
Sep. 29, 2011	3,743	2,472	1,826	218	566	534	8,173	8,722	1,806	5,165	2,788	491
Sep. 30, 2011 +												
Sales												
Sep. 26, 2011	3,236	2,864	1,791	261	787	619	9,549	8,353	1,005	3,921	2,443	175
Sep. 27, 2011	3,058	2,938	2,737	218	615	561	9,246	8,109	1,402	3,488	2,764	288
Sep. 28, 2011	2,956	2,868	1,871	236	395	328	8,743	7,276	1,502	3,783	2,572	142
Sep. 29, 2011	3,952	2,050	1,706	201	641	577	7,836	10,334	2,082	5,245	3,216	422
Sep. 30, 2011 +												

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

(₹ crore)

	Week Ended					
	Sep. 9, 2011	Sep. 16, 2011	Sep. 23, 2011	Sep. 30, 2011 @	Oct. 7, 2011	Oct. 14, 2011
	1	2	3	4	5	6
Amount	707.74	564.17	767.17	363.36	467.49	452.54

@ 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 14, 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	—	41,943	14,407	16,427	72,777	2,352	29,358
State Governments	60,355	26,919	2,150	419	89,843	-5,340	-21,646
Others	3,871	43,057	25,543	48,316	1,20,787	-3,787	37,388

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. 14, 2011)	2010-2011 (Upto Oct. 15, 2010)	2010-2011	2011-2012 (Upto Oct. 14, 2011)	2010-2011 (Upto Oct. 15, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	2,65,000	3,06,000	4,37,000	2,05,666	2,22,966	3,25,414
2. RBI's OMO*: Sales	4,362	4,933	11,575			
Purchases	4,373	4,922	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 Oct. 7, 2011			For the Week Ended Oct. 14, 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	64	8.0975	8.4566	372	8.4142	8.5942
2013-14	66	8.1831	8.3627	—	—	—
2014-15	23	8.3220	8.3265	235	8.3499	8.5018
2015-16	180	8.2013	8.9998	95	8.4460	8.5390
2016-17	532	8.3282	8.5201	1,594	8.5738	8.7164
2017-18	166	8.4192	8.5050	280	8.6246	8.7396
2018-19	4,438	8.3401	8.5749	3,375	8.5658	8.7738
2019-20	10	8.4000	8.4203	—	—	—
2020-21	750	8.9873	9.1942	480	8.9883	9.2042
Beyond 2021	35,442	8.3310	8.8125	45,276	8.5643	8.9917
2. State Government Securities	1,123	8.6205	9.0003	858	8.8307	8.9761
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	1,877	8.0728	8.2600	1,267	8.2000	8.4008
(b) 15-91 days	3,428	8.1796	8.4498	2,241	8.1763	8.4782
(c) 92-182 days	370	8.2500	8.4001	900	8.4501	8.5800
(d) 183-364 days	1,480	8.3300	8.5067	995	8.4775	8.6300
II. RBI* : Sales	189			43		
Purchases	190			46+		
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	46,463	4.00 (1)	10.00 (17)	44,427	6.75 (1)	10.00 (31)
2. State Govt. Securities	551	7.25 (1)	8.25 (3)	304	8.23 (1)	9.00 (14)
3. 91-day Treasury Bills	13,165	6.90 (1)	8.25 (3)	10,933	7.95 (1)	8.30 (3)
4. 182-day Treasury Bills	6,213	7.30 (1)	8.32 (3)	5,501	8.10 (1)	8.30 (3)
5. 364-day Treasury Bills	8,171	7.25 (1)	8.20 (3)	11,751	8.10 (1)	8.30 (3)
IV. RBI: Repo * ^	45,450	—	8.25	3,09,280	—	8.25
Reverse Repo †	64,040	—	7.25	1,855	—	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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