



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 38

1. Reserve Bank of India – Liabilities and Assets

(₹ crore)

Item	2010		2011		Variation	
	Sep. 17	Sep. 9	Sep. 16 #	Week	Year	
	1	2	3	4	5	
Notes Issued	8,55,880	9,79,032	9,77,559	-1,473	1,21,679	
Notes in Circulation	8,55,866	9,79,016	9,77,545	-1,472	1,21,679	
Notes held in Banking Department	14	16	14	-2	1	
Deposits						
Central Government	19,758	101	100	-1	-19,658	
Market Stabilisation Scheme	—	—	—	—	—	
State Governments	41	42	42	—	1	
Scheduled Commercial Banks	2,90,313	3,60,880	3,61,511	631	71,199	
Scheduled State Co-operative Banks	3,941	3,628	3,626	-2	-315	
Other Banks	14,417	16,209	16,738	530	2,321	
Others	13,324	12,019	11,772	-247	-1,552	
Other Liabilities	3,45,243	4,49,871	4,84,437	34,565	1,39,194	
TOTAL LIABILITIES/ASSETS	15,42,917	18,21,783	18,55,787	34,004	3,12,870	
Foreign Currency Assets ⁽¹⁾	11,99,806	13,03,050	13,35,252	32,202	1,35,446	
Gold Coin and Bullion ⁽²⁾	94,199	1,30,323	1,30,323	—	36,124	
Rupee Securities (including Treasury Bills)	2,34,860	3,48,443	3,78,616	30,173	1,43,756	
Loans and Advances						
Central Government	—	28,651	—	-28,651	—	
State Governments	344	—	210	210	-133	
NABARD	—	—	—	—	—	
Scheduled Commercial Banks	1,101	819	2,003	1,183	902	
Scheduled State Co-operative Banks	—	—	—	—	—	
Industrial Development Bank of India	—	—	—	—	—	
Export-Import Bank of India	—	—	—	—	—	
Others	25	177	333	156	308	
Bills Purchased and Discounted						
Commercial	—	—	—	—	—	
Treasury	—	—	—	—	—	
Investments ⁽³⁾	2,750	1,320	1,320	—	-1,430	
Other Assets	9,832	9,000	7,729	-1,271	-2,103	

(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 Sep. 16, 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	14,99,568	316,763	32,673	266	1,38,554	11,945	1,67,214	19,429	1,74,631	29,029
(a) Foreign Currency Assets +	13,33,448	280,903	31,557	202*	1,08,565	6,573	1,33,371	13,089	1,34,791	20,155
(b) Gold \$	1,30,323	28,319	—	—	27,751	5,347	29,637	5,849	36,124	8,311
(c) SDRs @	21,596	4,549	507	2	1,195	-20	-1,157	-529	-1,509	-477
(d) Reserve Position in the IMF**	14,201	2,992	609	62	1,043	45	5,363	1,020	5,225	1,040

+ Excludes ₹1,804 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. 9, 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	68,382	-3,221	-1,861	-5,360	11,076	5,312
Borrowings from Banks ⁽¹⁾	28,341	4,614	-10,914	-1,383	-235	6,897
Other Demand and Time Liabilities ⁽²⁾	10,326	363	1,702	3,202	1,219	2,646
Liabilities to Others						
Aggregate Deposits	55,22,035	12,935	2,05,037	3,14,066	6,11,393	8,24,172
		(0.2)	(4.6)	(6.0)	(15.0)	(17.5)
Demand	5,48,412	-10,277	-54,849	-93,294	64,997	-42,349
Time	49,73,624	23,212	2,59,886	4,07,360	5,46,395	8,66,522
Borrowings ⁽³⁾	1,67,016	4,474	30,868	35,675	29,432	31,870
Other Demand and Time Liabilities	3,65,727	5,174	3,253	23,923	4,908	33,053
Borrowings from Reserve Bank	819	-882	835	-4,212	877	-58
Cash in Hand and Balances with Reserve Bank	3,95,977	-1,744	40,009	46,468	98,635	49,000
Cash in Hand	35,097	-211	4,050	4,751	7,492	5,469
Balances with Reserve Bank	3,60,880	-1,533	35,959	41,717	91,142	43,531
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	52,492	2,341	-15,938	-3,645	-1,458	6,009
Money at Call and Short Notice	21,011	5,362	-3,965	4,405	4,613	7,308
Advances to Banks	7,293	-217	-4,898	-5,276	3,206	2,299
Other Assets	69,310	-2,861	7,554	237	23,879	17,294
Investments⁽⁵⁾	17,08,970	8,547	75,157	2,07,351	1,13,086	2,49,060
		(0.5)	(5.4)	(13.8)	(8.4)	(17.1)
Government Securities	17,04,507	8,289	75,991	2,07,359	1,15,735	2,50,121
Other Approved Securities	4,463	258	-834	-8	-2,649	-1,061
Bank Credit	40,74,295	29,433	1,38,618	1,32,213	5,58,869	6,90,889
		(0.7)	(4.3)	(3.4)	(19.8)	(20.4)
Food Credit	73,416	-165	2,629	9,133	3,346	22,298
Non-food credit	40,00,879	29,599	1,35,989	1,23,079	5,55,523	6,68,591
Loans, Cash credit and Overdrafts	39,28,140	26,575	1,41,051	1,34,133	5,37,871	6,64,930
Inland Bills – Purchased	11,428	420	-1,686	-2,016	256	1,101
Discounted ⁽⁶⁾	81,424	181	-1,170	1,558	14,187	20,376
Foreign Bills – Purchased	17,331	-53	454	-1,252	301	745
Discounted	35,972	2,310	-31	-211	6,254	3,737
Cash-Deposit Ratio	7.17					
Investment-Deposit Ratio	30.95					
Credit-Deposit Ratio	73.78					

(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.

Note: 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				
	Sep. 10	Aug. 5	Aug. 12	Aug. 19	Aug. 26	Sep. 2	Sep. 9
	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⁾	7.50/8.00	9.50/10.75	9.50/10.75	10.00/10.75	10.00/10.75	10.00/10.75	10.00/10.75
Deposit Rate ⁽³⁾	6.75/7.75	8.50/9.50	8.50/9.50	8.50/9.50	8.50/9.50	8.50/9.50	8.50/9.25
Call Money Rate (Weighted Average) ⁽⁴⁾	4.73	7.97	7.96	7.98	7.96	8.01	7.93

(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. 9	Mar. 26	Sep. 10		
1	2	3	4	5	6	
1. Bank Credit	39,42,083	40,74,295	1,32,213 (3.4)	32,44,788	33,83,406	1,38,618 (4.3)
A. Food Credit	64,283	73,416	9,133	48,489	51,118	2,629
B. Non-food Credit	38,77,800	40,00,879	1,23,079 (3.2)	31,96,299	33,32,288	1,35,989 (4.3)
2. Investments	1,47,601	1,57,096	9,495	1,18,071	1,47,342	29,271
A. Commercial Paper	12,309	17,301	4,992	25,188	40,158	14,970
B. Shares Issued by (a+b)	41,316	38,857	-2,460	30,106	34,653	4,547
(a) Public Sector Undertakings	8,965	8,282	-682	4,625	7,218	2,593
(b) Private Corporate Sector	32,351	30,574	-1,777	25,481	27,435	1,954
C. Bonds/Debentures Issued by (a+b)	93,975	1,00,938	6,962	62,777	72,530	9,754
(a) Public Sector Undertakings	27,946	28,543	597	22,710	23,048	338
(b) Private Corporate Sector	66,029	72,394	6,365	40,067	49,482	9,415
3. Total (1B + 2)	40,25,401	41,57,975	1,32,574 (3.3)	33,14,370	34,79,629	1,65,260 (5.0)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	72,988	25,385	52,887	85,271	32,384
B. Instruments Issued by Public Financial Institutions	31,296	29,516	-1,781	32,597	27,942	-4,655
C. Bonds/Debentures Issued by Others	45,615	50,292	4,677	30,902	39,050	8,148

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)					
	Sep. 12	Sep. 13	Sep. 14	Sep. 15	Sep. 16	Sep. 12	Sep. 13	Sep. 14	Sep. 15	Sep. 16	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
US Dollar	46.9735	47.0963	47.8055	47.8435	47.4670	—	-1.67	-3.00	-3.08	-2.46	
Euro	63.6609	64.4222	65.1143	65.6770	65.7906	—	-7.81	-8.42	-8.38	-8.59	
FEDAI Indicative Rates (₹ per Foreign Currency)											
US Dollar	{	46.9700	47.0850	47.7800	47.8250	47.4350	—	-1.65	-2.97	-3.05	-2.41
	{	46.9800	47.0950	47.7900	47.8350	47.4450	—	-1.65	-2.97	-3.05	-2.41
Pound Sterling	{	74.1975	74.6450	75.2150	75.3950	74.9575	—	-4.01	-5.31	-4.73	-3.72
	{	74.2275	74.6825	75.2450	75.4225	74.9875	—	-4.01	-5.31	-4.72	-3.70
Euro	{	63.5925	64.4600	65.0525	65.7125	65.7600	—	-7.88	-8.33	-8.45	-8.57
	{	63.6200	64.4875	65.0700	65.7350	65.7825	—	-7.88	-8.33	-8.44	-8.56
100 Yen	{	60.9675	61.1425	62.1175	62.3375	61.7475	—	-9.77	-10.76	-12.34	-12.19
	{	60.9900	61.1850	62.1625	62.4000	61.7925	—	-9.80	-10.76	-12.37	-12.18
Inter-Bank Forward Premia of US Dollar (per cent per annum)											
1-month		4.60	4.08	4.64	5.27	5.06					
3-month		3.96	3.27	3.89	4.77	4.63					
6-month		3.13	2.53	2.99	3.55	3.71					

— 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. 9 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
M₃	64,99,548	68,57,938	22,925	0.3	2,87,098	5.1	3,58,390	5.5	7,96,981	15.6	9,68,109	16.4
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,197	9,51,525	8,652	0.9	67,180	8.8	37,328	4.1	1,44,393	20.9	1,16,853	14.0
(ii) Demand Deposits with Banks	7,17,660	6,24,462	-10,399	-1.6	-54,462	-7.6	-93,198	-13.0	79,462	13.6	-39,046	-5.9
(iii) Time Deposits with Banks	48,63,979	52,78,575	24,907	0.5	2,74,343	6.7	4,14,596	8.5	5,84,244	15.4	8,90,801	20.3
(iv) 'Other' Deposits with Reserve Bank	3,713	3,376	-234	-6.5	36	1.0	-336	-9.1	-11,118	-74.2	-499	-12.9
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	21,67,289	18,003	0.8	1,15,626	6.9	1,84,518	9.3	3,34,530	23.1	3,82,477	21.4
(a) Reserve Bank	3,96,555	3,77,149	9,017		30,507		-19,406		2,00,232		1,35,056	
(b) Other Banks	15,86,216	17,90,141	8,986	0.5	85,119	5.8	2,03,924	12.9	1,34,298	9.5	2,47,421	16.0
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	43,66,470	30,644	0.7	1,59,259	4.6	1,31,063	3.1	5,88,967	19.2	7,15,802	19.6
(a) Reserve Bank	2,164	1,472	-366	—	-3	—	-692	—	-8,401	—	147	—
(b) Other Banks	42,33,242	43,64,997	31,011	0.7	1,59,261	4.6	1,31,755	3.1	5,97,368	19.6	7,15,655	19.6
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	14,98,129	2,355	0.2	54,991	4.3	1,04,802	7.5	-47,064	-3.4	1,61,670	12.1
(iv) Government's Currency Liabilities to the Public	12,724	12,959	—	—	617	5.5	235	1.8	1,382	13.2	1,073	9.0
(v) Banking Sector's Net Non-monetary Liabilities of which: Net Non-monetary Liabilities of RBI	11,24,680	11,86,910	28,077	2.4	43,394	5.1	62,229	5.5	80,833	9.9	2,92,914	32.8
	3,68,274	4,49,691	3,387	0.8	40,132	13.3	81,416	22.1	-81,124	-19.2	1,07,944	31.6

* 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 #	Sep. 16 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
Reserve Money	13,76,881	13,75,510	-560	—	25,265	2.2	-1,372	-0.1	2,26,069	23.7	1,94,558	16.5
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	9,90,504	-1,472	-0.1	68,204	8.5	40,845	4.3	1,48,739	20.7	1,22,752	14.1
(ii) Bankers' Deposits with RBI	4,23,509	3,81,876	1,158	0.3	-43,628	-12.4	-41,634	-9.8	87,064	39.3	73,205	23.7
(iii) 'Other' Deposits with RBI	3,713	3,130	-247	-7.3	689	18.0	-583	-15.7	-9,735	-68.3	-1,399	-30.9
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	3,78,828	1,679		4,009		-17,727		1,88,238		1,63,233	
	3,94,035	3,78,660	1,469		3,711		-15,375		1,88,904		1,63,368	
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	7,324	3,636	1,340		-70		-3,687		-6,126		1,209	
	5,159	2,043	1,219		-68		-3,116		1,101		942	
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	14,65,557	32,202	2.2	62,038	5.0	1,37,004	10.3	-28,894	-2.2	1,71,571	13.3
(iv) Government's Currency Liabilities to the Public	12,724	12,959	—	—	617	5.5	235	1.8	1,382	13.2	1,073	9.0
(v) Net Non-monetary Liabilities of RBI	3,68,274	4,85,471	35,781	8.0	41,328	13.7	1,17,197	31.8	-71,469	-17.2	1,42,528	41.6

* 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	
Sep. 12, 2011	1	27	52,575	27	52,575	8.00	3	175	3	175	7.00	52,400	—	-52,400
Sep. 13, 2011	1	25	60,065	25	60,065	8.00	1	35	1	35	7.00	60,030	—	-60,030
Sep. 14, 2011	1	23	58,980	23	58,980	8.00	1	5	1	5	7.00	58,975	—	-58,975
Sep. 15, 2011	1	35	79,350	35	79,350	8.00	1	10	1	10	7.00	79,340	—	-79,340
Sep. 16, 2011	3	37	1,01,705	37	1,01,705	8.00	2	15	2	15	7.25	1,01,690	—	-1,01,690

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
Sep. 14	Sep. 16	7,000	87	19,968	700	49	7,000	700	—	7,700	97.95	8.3946	1,19,119
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. 14	Sep. 16	3,000	68	8,808	400	35	3,000	400	—	3,400	95.99	8.3998	40,600
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
Sep. 7	Sep. 9	3,000	105	12,122	216	26	2,742	216	—	2,958	92.33	8.3417	61,203

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. 10	Sep. 11	Sep. 12	Sep. 13	Sep. 14	Sep. 15	Sep. 16	Sep. 17	Sep. 18	Sep. 19	Sep. 20	Sep. 21	Sep. 22	Sep. 23
Average daily cash reserve requirement for the fortnight ending September 23, 2011	3,52,047	3,52,047	3,52,047	3,52,047	3,52,047	3,52,047	3,52,047	3,52,047	3,52,047	3,52,047	3,52,047	3,52,047	3,52,047	3,52,047
Cash Balance with RBI	3,62,456	3,62,456	3,56,514	3,72,150	3,70,213	3,84,251	3,61,698							

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
Jul. 29, 2011		4,12,189		11,667		8.10-10.01
Aug. 12, 2011		4,04,743		10,665		8.70-9.92

@ 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
Jul. 31, 2011	1,33,691	16,868	7.06-14.50
Aug. 15, 2011	1,42,452	19,445	8.50-13.85

@ 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. 4	Jul. 9 *	Sep. 3 #	Week	Month	End March	Year
		1	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	178.7	197.5	202.0	0.3	2.3	7.2	13.0
(i) Fruits and Vegetables	3.84	162.9	189.6	195.5	0.6	5.6	17.1	20.0
Fuel and Power	14.91	147.6	165.6	166.8	—	-0.2	5.6	13.0
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				
	Sep. 16	Sep. 12	Sep. 13	Sep. 14	Sep. 15	Sep. 16
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	19417.49	16501.74	16467.74	16709.60	16876.54	16933.83
S & P CNX NIFTY (3.11.1995=1000)	5828.70	4946.80	4940.95	5012.55	5075.70	5084.25

16. Average Daily Turnover in Call Money Market

(₹ crore)

	Week Ended						
	Aug. 5, 2011	Aug. 12, 2011	Aug. 19, 2011	Aug. 26, 2011	Sep. 2, 2011	Sep. 9, 2011	Sep. 16, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	6,794	9,168	8,182	9,042	9,800	9,646	12,370
(b) Lendings	8,054	10,501	9,054	9,937	10,942	10,678	13,188
2. Primary Dealers							
(a) Borrowings	1,274	1,333	872	895	1,142	1,032	818
(b) Lendings	14	—	—	—	—	—	—
3. Total							
(a) Borrowings	8,068	10,501	9,054	9,937	10,942	10,678	13,188
(b) Lendings	8,068	10,501	9,054	9,937	10,942	10,678	13,188

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					
	Aug. 12, 2011	Aug. 19, 2011	Aug. 26, 2011	Sep. 2, 2011	Sep. 9, 2011	Sep. 16, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	2,38,015	79,406	1,60,921	76,617	1,36,824	1,27,569
(b) State Government Securities	1,678	1,220	1,611	317	1,174	1,955
(c) 91-Day Treasury Bills	11,524	5,058	7,818	5,388	11,724	7,920
(d) 182-Day Treasury Bills	575	1,464	1,548	2,326	381	2,270
(e) 364-Day Treasury Bills	2,051	1,340	686	1,049	4,031	1,311
II. RBI*	44	339	16	675	326	—

@ 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												
Aug. 29, 2011	3,033	2,178	1,970	118	678	718	9,015	8,094	900	3,605	2,603	226
Aug. 30, 2011	3,614	2,710	1,755	175	793	565	7,464	8,407	1,067	3,232	2,848	348
Aug. 31, 2011 + Sep. 1, 2011 + Sep. 2, 2011	4,485	1,432	1,028	430	974	734	5,751	5,849	531	3,047	1,964	230
Sales												
Aug. 29, 2011	3,978	2,505	1,086	161	710	653	8,573	8,457	1,414	3,532	2,477	214
Aug. 30, 2011	3,743	2,439	2,166	174	815	625	7,351	10,370	1,007	3,098	2,623	312
Aug. 31, 2011 + Sep. 1, 2011 + Sep. 2, 2011	3,635	1,908	1,056	427	1,265	815	6,108	7,149	718	3,028	1,995	229

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					
	Aug. 12, 2011	Aug. 19, 2011 @	Aug. 26, 2011	Sep. 2, 2011	Sep. 9, 2011	Sep. 16, 2011
	1	2	3	4	5	6
Amount	889.91	94.53	1,020.89	397.25	707.74	564.17

@ The data pertain to week ended August 18, 2011 as markets were closed on August 19, 2011.

Source: National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	September 16, 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	—	40,759	12,106	14,924	67,788	2,862	24,370
State Governments	59,973	28,119	3,650	419	92,161	-2,917	-19,328
Others	3,953	50,241	24,844	45,861	1,24,899	-2,778	41,500

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Sep. 16, 2011)	2010-2011 (Upto Sep. 17, 2010)	2010-2011	2011-2012 (Upto Sep. 16, 2011)	2010-2011 (Upto Sep. 17, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	2,50,000	2,73,000	4,37,000	1,90,666	1,89,966	3,25,414
2. RBI's OMO*: Sales	4,010	4,661	11,575			
Purchases	4,021	4,648	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. 9, 2011			For the Week Ended Sep. 16, 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	210	8.0476	8.4121	—	—	—
2012-13	166	8.1824	8.2126	143	8.0173	8.5045
2013-14	310	8.1588	8.2038	100	8.1796	8.2686
2014-15	75	8.1983	8.2026	55	8.0590	8.4181
2015-16	270	8.2147	8.2742	211	8.1070	8.4037
2016-17	997	8.2513	8.3602	1,883	8.1951	8.3610
2017-18	2,277	8.3008	8.5386	188	8.2904	8.4497
2018-19	2,106	8.2934	8.6203	2,728	8.2916	8.3666
2019-20	1,073	8.4535	9.0334	5	8.4480	8.4480
2020-21	45	9.1789	9.1959	320	8.9015	9.2292
Beyond 2021	60,883	8.2585	8.6692	58,152	7.9420	8.6398
2. State Government Securities	587	8.5254	8.6163	977	8.3540	8.7070
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	2,188	8.0000	8.5957	1,210	7.9671	8.4517
(b) 15-91 days	3,749	8.0903	8.3948	2,965	8.0500	8.6808
(c) 92-182 days	190	8.3199	8.3899	970	8.3000	8.3998
(d) 183-364 days	1,940	8.2500	8.4200	606	8.2601	8.3636
II. RBI* : Sales	162			—		
Purchases	164			— +		
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	62,491	6.00 (1)	9.75 (17)	45,518	7.00 (1)	10.25 (15)
2. State Govt. Securities	192	7.00 (1)	8.02 (3)	129	7.98 (1)	8.05 (3)
3. 91-day Treasury Bills	18,165	5.00 (1)	8.05 (3)	9,891	7.95 (1)	8.10 (3)
4. 182-day Treasury Bills	5,279	7.50 (1)	8.05 (3)	7,633	7.90 (1)	8.05 (3)
5. 364-day Treasury Bills	14,450	7.00 (1)	8.02 (3)	11,018	7.90 (1)	8.08 (3)
IV. RBI: Repo * ^	88,705	—	8.00	3,52,675	8.00	8.25
Reverse Repo †	12,670	—	7.00	240	7.00	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.

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