



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 47

1. Reserve Bank of India – Liabilities and Assets

(₹ crore)

Item	2010			2011			Variation	
	Nov. 19	Nov. 11	Nov. 18 #	Week	Year			
	1	2	3	4	5			
Notes Issued	8,96,987	10,08,875	10,08,147	-729	1,11,159			
Notes in Circulation	8,96,975	10,08,868	10,08,132	-736	1,11,157			
Notes held in Banking Department	12	8	15	7	3			
Deposits								
Central Government	36,550	100	100	—	-36,450			
Market Stabilisation Scheme	—	—	—	—	—			
State Governments	41	42	42	—	1			
Scheduled Commercial Banks	3,00,631	3,86,648	3,58,393	-28,255	57,762			
Scheduled State Co-operative Banks	3,968	3,932	3,847	-84	-120			
Other Banks	14,511	17,316	16,419	-897	1,908			
Others	12,260	10,594	10,547	-47	-1,713			
Other Liabilities	3,57,208	5,64,888	5,73,297	8,409	2,16,090			
TOTAL LIABILITIES/ASSETS	16,22,157	19,92,397	19,70,794	-21,603	3,48,637			
Foreign Currency Assets ⁽¹⁾	12,19,416	14,11,202	14,11,897	694	1,92,480			
Gold Coin and Bullion ⁽²⁾	96,510	1,31,442	1,31,442	—	34,932			
Rupee Securities (including Treasury Bills)	2,94,513	4,23,139	3,99,801	-23,338	1,05,288			
Loans and Advances								
Central Government	—	13,272	15,849	2,577	15,849			
State Governments	1,460	749	1,322	573	-138			
NABARD	—	—	—	—	—			
Scheduled Commercial Banks	4,447	4,350	3,219	-1,131	-1,227			
Scheduled State Co-operative Banks	30	—	—	—	-30			
Industrial Development Bank of India	—	—	—	—	—			
Export-Import Bank of India	—	—	—	—	—			
Others	308	648	646	-1	338			
Bills Purchased and Discounted								
Commercial	—	—	—	—	—			
Treasury	—	—	—	—	—			
Investments ⁽³⁾	1,320	1,320	1,320	—	—			
Other Assets	4,153	6,274	5,298	-977	1,145			

(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 Nov. 18, 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	15,78,114	308,624	1,408	-5,715	2,17,100	3,806	2,45,760	11,290	2,30,992	10,639
(a) Foreign Currency Assets +	14,09,945	274,576	654	-5,713*	1,85,062	246	2,09,868	6,762	1,91,660	5,401
(b) Gold \$	1,31,442	26,896	—	—	28,870	3,924	30,756	4,426	34,932	5,228
(c) SDRs @	23,246	4,527	477	-1	2,845	-42	493	-551	-37	-617
(d) Reserve Position in the IMF**	13,481	2,625	277	-1	323	-322	4,643	653	4,437	627

+ Excludes ₹1,951 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 Nov. 4, 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	70,027	742	-1,367	-3,715	11,530	6,463
Borrowings from Banks ⁽¹⁾	23,375	-1,274	-11,944	-6,349	2,954	2,961
Other Demand and Time Liabilities ⁽²⁾	9,873	-89	920	2,749	1,281	2,975
Liabilities to Others						
Aggregate Deposits	56,54,106	35,120	3,19,960	4,46,137	6,42,165	8,41,320
		(0.6)	(7.1)	(8.6)	(15.4)	(17.5)
Demand	5,64,735	-2,157	-55,055	-76,971	63,606	-25,820
Time	50,89,371	37,277	3,75,015	5,23,107	5,78,559	8,67,140
Borrowings ⁽³⁾	1,69,860	-3,227	3,073	38,519	10,667	62,509
Other Demand and Time Liabilities	3,55,030	-1,476	7,249	13,226	16,651	18,361
Borrowings from Reserve Bank	870	-198	3,829	-4,161	3,871	-3,000
Cash in Hand and Balances with Reserve Bank	3,80,014	-30,176	33,106	30,506	95,887	39,941
Cash in Hand	38,488	-1,273	3,035	8,142	4,127	9,875
Balances with Reserve Bank	3,41,527	-28,903	30,070	22,364	91,760	30,066
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	58,571	530	-15,743	2,434	1,149	11,893
Money at Call and Short Notice	15,180	-954	-5,968	-1,426	2,302	3,480
Advances to Banks	6,717	1,436	-5,937	-5,852	2,133	2,762
Other Assets	70,538	469	8,196	1,465	28,395	17,879
Investments⁽⁵⁾	17,31,638	24,989	1,03,479	2,30,019	1,20,399	2,43,407
		(1.5)	(7.5)	(15.3)	(8.8)	(16.4)
Government Securities	17,27,472	24,859	1,04,910	2,30,324	1,23,199	2,44,167
Other Approved Securities	4,166	130	-1,431	-305	-2,800	-761
Bank Credit	41,80,474	29,954	2,85,608	2,38,392	6,36,963	6,50,078
		(0.7)	(8.8)	(6.0)	(22.0)	(18.4)
Food Credit	77,464	8,542	5,259	13,181	11,636	23,715
Non-food credit	41,03,011	21,413	2,80,349	2,25,211	6,25,327	6,26,363
Loans, Cash credit and Overdrafts	40,31,256	33,223	2,83,640	2,37,249	6,11,598	6,25,458
Inland Bills – Purchased	13,638	526	-1,177	194	621	2,802
Discounted ⁽⁶⁾	80,262	-167	2,707	396	15,561	15,338
Foreign Bills – Purchased	18,526	-914	1,537	-57	1,746	856
Discounted	36,793	-2,713	-1,098	609	7,436	5,624
Cash-Deposit Ratio	6.72					
Investment-Deposit Ratio	30.63					
Credit-Deposit Ratio	73.94					

(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				
	Nov. 12	Oct. 7	Oct. 14	Oct. 21	Oct. 28	Nov. 4	Nov. 11
	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	8.50/9.25	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⁾	7.13	8.00	8.27	8.26	8.40	8.47	8.60

(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	Nov. 4		Mar. 26	Nov. 5	
1	2	3	4	5	6	
1. Bank Credit	39,42,083	41,80,474	2,38,392 (6.0)	32,44,788	35,30,396	2,85,608 (8.8)
A. Food Credit	64,283	77,464	13,181	48,489	53,749	5,259
B. Non-food Credit	38,77,800	41,03,011	2,25,211 (5.8)	31,96,299	34,76,648	2,80,349 (8.8)
2. Investments	1,47,601	1,70,559	22,958	1,18,071	1,53,091	35,020
A. Commercial Paper	12,309	22,943	10,634	25,188	39,341	14,153
B. Shares Issued by (a+b)	41,316	38,794	-2,522	30,106	35,098	4,992
(a) Public Sector Undertakings	8,965	8,288	-677	4,625	7,727	3,102
(b) Private Corporate Sector	32,351	30,507	-1,845	25,481	27,371	1,889
C. Bonds/Debentures Issued by (a+b)	93,975	1,08,822	14,847	62,777	78,652	15,875
(a) Public Sector Undertakings	27,946	34,983	7,037	22,710	25,038	2,328
(b) Private Corporate Sector	66,029	73,839	7,809	40,067	53,614	13,547
3. Total (1B + 2)	40,25,401	42,73,570	2,48,169 (6.2)	33,14,370	36,29,738	3,15,369 (9.5)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	66,813	19,210	52,887	29,201	-23,687
B. Instruments Issued by Public Financial Institutions	31,296	33,847	2,551	32,597	28,408	-4,190
C. Bonds/Debentures Issued by Others	45,615	42,524	-3,091	30,902	32,042	1,141

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)					
	Nov. 14	Nov. 15	Nov. 16	Nov. 17	Nov. 18	Nov. 14	Nov. 15	Nov. 16	Nov. 17	Nov. 18	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
US Dollar	50.0845	50.5645	50.9010	50.7220	51.3530	—	-10.73	-11.16	-10.85	-11.49	
Euro	68.8325	68.7875	68.4750	68.4619	69.2589	—	-10.25	-10.11	-10.10	-10.77	
FEDAI Indicative Rates (₹ per Foreign Currency)											
US Dollar	Buying	50.0850	50.6200	50.9000	50.7100	51.3350	—	-10.81	-11.16	-10.83	-11.50
	Selling	50.0950	50.6300	50.9100	50.7200	51.3450	—	-10.80	-11.16	-10.82	-11.50
Pound Sterling	Buying	80.3575	80.3700	80.2500	79.8725	80.9700	—	-9.48	-9.62	-9.20	-10.63
	Selling	80.3875	80.4000	80.2800	79.9050	81.0025	—	-9.48	-9.61	-9.19	-10.63
Euro	Buying	68.8225	68.7375	68.4500	68.4725	69.2775	—	-10.15	-10.09	-10.12	-10.80
	Selling	68.8550	68.7700	68.4900	68.5125	69.3000	—	-10.15	-10.10	-10.13	-10.79
100 Yen	Buying	64.8950	65.6625	66.1050	65.8325	66.7825	—	-17.09	-17.54	-17.20	-18.24
	Selling	64.9575	65.7100	66.1350	65.8875	66.8125	—	-17.11	-17.53	-17.22	-18.24
Inter-Bank Forward Premia of US Dollar (per cent per annum)											
1-month	6.71	7.59	7.31	7.10	6.31						
3-month	5.51	5.93	5.89	5.84	4.67						
6-month	4.43	4.87	4.64	4.81	3.89						

—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 #	Nov. 4 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
M₃	64,99,548	70,10,561	51,897	0.7	4,37,744	7.8	5,11,013	7.9	8,38,370	16.1	9,70,085	16.1
Components (i + ii + iii + iv)												
(i) Currency with the Public	9,14,197	9,68,051	15,861	1.7	97,445	12.7	53,854	5.9	1,49,513	20.9	1,03,113	11.9
(ii) Demand Deposits with Banks	7,17,660	6,44,057	-1,950	-0.3	-55,379	-7.7	-73,602	-10.3	75,388	12.8	-18,534	-2.8
(iii) Time Deposits with Banks	48,63,979	53,97,145	37,838	0.7	3,95,236	9.6	5,33,166	11.0	6,14,048	15.8	8,88,479	19.7
(iv) 'Other' Deposits with Reserve Bank	3,713	1,308	148	12.7	442	11.5	-2,405	-64.8	-579	-11.9	-2,973	-69.4
Sources (i + ii + iii + iv - v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	21,92,844	10,936	0.5	1,66,937	10.0	2,10,073	10.6	3,51,968	23.7	3,56,722	19.4
(a) Reserve Bank	3,96,555	3,80,178	-14,558		51,656		-16,376		2,12,032		1,16,937	
(b) Other Banks	15,86,216	18,12,666	25,495	1.4	1,15,281	7.9	2,26,450	14.3	1,39,935	9.8	2,39,784	15.2
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	44,76,698	29,571	0.7	3,12,970	9.0	2,41,291	5.7	6,74,183	21.5	6,72,318	17.7
(a) Reserve Bank	2,164	1,323	-555	—	244	—	-842	—	-3,468	—	-250	—
(b) Other Banks	42,33,242	44,75,375	30,126	0.7	3,12,726	9.0	2,42,133	5.7	6,77,652	21.7	6,72,568	17.7
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	15,51,778	-46,339	-2.9	81,884	6.4	1,58,451	11.4	4,851	0.4	1,88,425	13.8
(iv) Government's Currency Liabilities to the Public	12,724	13,312	—	—	883	7.8	587	4.6	1,421	13.2	1,159	9.5
(v) Banking Sector's Net Non-monetary Liabilities of which: Net Non-monetary Liabilities of RBI	11,24,680	12,24,070	-57,729	-4.5	1,24,929	14.7	99,390	8.8	1,94,053	24.8	2,48,539	25.5
	3,68,274	5,30,784	-47,754	-8.3	46,437	15.4	1,62,510	44.1	-45,733	-11.6	1,82,733	52.5

* 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 #	Nov. 18 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
Reserve Money	13,76,881	14,01,226	-30,019	-2.1	76,212	6.6	24,344	1.8	2,28,669	22.8	1,69,327	13.7
Components (i + ii + iii)												
(i) Currency in Circulation	9,49,659	10,21,443	-736	-0.1	1,09,680	13.7	71,784	7.6	1,57,670	21.0	1,12,215	12.3
(ii) Bankers' Deposits with RBI	4,23,509	3,78,660	-29,236	-7.2	-33,189	-9.4	-44,849	-10.6	72,257	29.3	59,550	18.7
(iii) 'Other' Deposits with RBI	3,713	1,123	-47	-4.0	-279	-7.3	-2,590	-69.8	-1,257	-26.1	-2,437	-68.5
Sources (i + ii + iii + iv - v)												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	4,16,903	-20,220		47,928		20,348		1,87,185		1,57,390	
	3,94,035	4,15,623	-20,794		46,514		21,589		1,86,794		1,57,528	
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	7,324	5,165	-1,132		3,588		-2,158		689		-920	
	5,159	3,257	-1,132		3,344		-1,902		4,513		-1,255	
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	15,43,321	694	—	83,960	6.8	2,14,768	16.2	12,750	1.0	2,27,413	17.3
(iv) Government's Currency Liabilities to the Public	12,724	13,312	—	—	984	8.7	587	4.6	1,426	13.2	1,058	8.6
(v) Net Non-monetary Liabilities of RBI	3,68,274	5,77,475	9,360	1.6	60,247	20.0	2,09,201	56.8	-26,619	-6.9	2,15,613	59.6

* 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	
Nov. 14, 2011	1	38	91,635	38	91,635	8.50	—	—	—	—	91,635	—	-91,635	
Nov. 15, 2011	1	36	1,06,190	36	1,06,190	8.50	2	15	2	15	7.50	1,06,175	-1,06,175	
Nov. 16, 2011	1	36	1,04,470	36	1,04,470	8.50	—	—	—	—	1,04,470	—	-1,04,470	
Nov. 17, 2011	1	31	91,855	31	91,855	8.50	1	5	1	5	7.50	91,850	-91,850	
Nov. 18, 2011	3	47	1,06,535	47	1,06,535	8.50	7	1,420	7	1,420	7.50	1,05,115	-1,05,115	

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													
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
Nov. 16	Nov. 18	4,000	72	9,895	1	51	4,000	1	—	4,001	97.84	8,8969	95,119
182-day Treasury Bills													
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
Nov. 9	Nov. 11	4,000	58	6,765	—	47	4,000	—	—	4,000	95.76	8,9454	42,850
364-day Treasury Bills													
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
Nov. 16	Nov. 18	4,000	134	19,547	203	24	4,000	203	—	4,203	91.90	8,8500	71,369

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
	Nov. 5	Nov. 6	Nov. 7	Nov. 8	Nov. 9	Nov. 10	Nov. 11	Nov. 12	Nov. 13	Nov. 14	Nov. 15	Nov. 16	Nov. 17	Nov. 18
Average daily cash reserve requirement for the fortnight ending November 18, 2011	3,58,757	3,58,757	3,58,757	3,58,757	3,58,757	3,58,757	3,58,757	3,58,757	3,58,757	3,58,757	3,58,757	3,58,757	3,58,757	3,58,757
Cash Balance with RBI	3,41,417	3,41,417	3,41,237	3,61,185	3,70,551	3,71,233	3,87,030	3,90,934	3,90,934	3,43,827	3,56,614	3,56,009	3,47,936	3,58,654

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	
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
Oct. 7, 2011		3,87,313		41,694		8.80-9.85
Oct. 21, 2011		3,85,936		11,635		9.00-9.90

@ 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
Sep. 15, 2011	1,59,701	31,045	8.47-14.00
Sep. 30, 2011	1,44,621	37,926	7.83-14.50

@ 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			
		Nov. 6	Sep. 10 *	Nov. 5 #	Week	Month	End March	Year
		1	2	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	183.9	202.9	203.0	-0.8	-0.4	7.7	10.4
(i) Fruits and Vegetables	3.84	172.1	191.9	199.9	-1.5	-2.8	19.8	16.2
Fuel and Power	14.91	148.5	167.8	171.5	1.0	0.8	8.6	15.5
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				
	Nov. 18	Nov. 14	Nov. 15	Nov. 16	Nov. 17	Nov. 18
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	19930.64	17118.74	16882.67	16775.87	16461.71	16371.51
S & P CNX NIFTY (3.11.1995=1000)	5998.80	5148.35	5068.50	5030.45	4934.75	4905.80

16. Average Daily Turnover in Call Money Market

(₹ crore)

	Week Ended						
	Oct. 7, 2011	Oct. 14, 2011	Oct. 21, 2011	Oct. 28, 2011	Nov. 4, 2011	Nov. 11, 2011	Nov. 18, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	9,823	12,907	8,972	12,550	10,022	8,613	8,551
(b) Lendings	10,681	13,645	9,467	12,985	10,479	9,585	9,003
2. Primary Dealers							
(a) Borrowings	858	738	495	435	457	972	452
(b) Lendings	—	—	—	—	—	—	—
3. Total							
(a) Borrowings	10,681	13,645	9,467	12,985	10,479	9,585	9,003
(b) Lendings	10,681	13,645	9,467	12,985	10,479	9,585	9,003

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

2. Since August 6, 2005 eligible participants are Banks and Primary Dealers.

3. Data cover 90-95 per cent of total transactions reported by participants.

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

(₹ crore)

Items	Week Ended					
	Oct. 14, 2011	Oct. 21, 2011	Oct. 28, 2011	Nov. 4, 2011	Nov. 11, 2011	Nov. 18, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	1,03,415	1,10,688	54,170	1,10,797	53,364	1,31,544
(b) State Government Securities	1,716	2,143	456	603	1,740	1,631
(c) 91-Day Treasury Bills	6,413	5,256	4,966	7,536	4,025	3,753
(d) 182-Day Treasury Bills	1,991	1,184	1,452	1,815	1,060	2,940
(e) 364-Day Treasury Bills	2,402	3,106	988	2,998	971	4,748
II. RBI*	89	422	536	99	60	133

@ 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												
Oct. 31, 2011	3,378	2,161	1,796	488	819	523	7,149	6,891	823	3,824	3,518	364
Nov. 1, 2011	2,140	1,129	825	217	278	354	6,630	6,375	513	3,171	2,195	134
Nov. 2, 2011	2,119	1,226	639	161	396	271	6,631	7,433	719	3,153	1,869	134
Nov. 3, 2011	2,451	1,460	769	118	310	305	7,382	8,354	832	3,413	2,006	89
Nov. 4, 2011	2,257	1,428	622	107	391	295	6,004	6,971	745	2,522	2,436	160
Sales												
Oct. 31, 2011	2,871	2,092	2,172	491	826	501	7,021	8,938	777	3,769	3,683	317
Nov. 1, 2011	1,927	1,236	607	216	304	285	6,496	7,751	669	3,201	2,255	160
Nov. 2, 2011	2,382	1,119	474	168	361	277	6,593	8,174	723	3,100	1,811	126
Nov. 3, 2011	1,745	1,787	982	116	309	307	7,000	9,489	1,290	3,437	1,924	74
Nov. 4, 2011	2,775	1,593	395	95	337	331	5,349	7,543	977	2,526	2,292	170

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					
	Oct. 14, 2011	Oct. 21, 2011	Oct. 28, 2011	Nov. 4, 2011	Nov. 11, 2011	Nov. 18, 2011
	1	2	3	4	5	6
Amount	452.54	1,326.51	294.62	1,029.07	137.78	599.42

Source: National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	November 18, 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	—	31,268	14,305	21,431	67,004	-1,399	23,586
State Governments	65,624	25,118	900	419	92,060	676	-19,428
Others	4,600	38,733	27,645	49,520	1,20,497	1,207	37,099

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Nov. 18, 2011)	2010-2011 (Upto Nov. 19, 2010)	2010-2011	2011-2012 (Upto Nov. 18, 2011)	2010-2011 (Upto Nov. 19, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	3,15,000	3,50,000	4,37,000	2,52,419	2,64,813	3,25,414
2. RBI's OMO*: Sales	4,984	5,435	11,575			
Purchases	5,000	13,777	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 Nov. 11, 2011			For the Week Ended Nov. 18, 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	20	8.7307	8.7501	451	8.7273	8.8608
2013-14	—	—	—	10	8.6060	8.6060
2014-15	5	8.5840	8.5840	—	—	—
2015-16	20	8.5864	8.6653	21	8.6833	8.7015
2016-17	30	8.8390	8.8963	588	8.7391	9.0136
2017-18	460	8.8412	9.0416	327	8.7301	9.1022
2018-19	3,630	8.8118	9.0125	5,633	8.7994	9.0611
2019-20	—	—	—	25	9.0500	9.0500
2020-21	—	—	—	675	9.0000	9.6814
Beyond 2021	22,517	8.7300	9.1427	58,042	8.7694	9.3028
2. State Government Securities	870	8.9616	9.2312	816	9.0630	9.2340
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	60	8.4983	8.6000	819	8.5000	8.8921
(b) 15-91 days	1,953	8.3998	8.8672	2,365	8.6196	8.8550
(c) 92-182 days	530	8.6500	8.8798	1,339	8.7500	8.8600
(d) 183-364 days	485	8.6400	8.8500	1,199	8.7158	8.8500
II. RBI* : Sales	30			66		
Purchases	30			66+		
III. Repo Transactions * (Other than with RBI)						
	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	16,582	7.50 (1)	10.25 (15)	38,882	7.00 (1)	10.00 (92)
2. State Govt. Securities	279	8.40 (1)	8.60 (3)	38	8.50 (1)	10.25 (15)
3. 91-day Treasury Bills	8,279	8.35 (1)	8.66 (3)	21,492	8.00 (1)	8.75 (3)
4. 182-day Treasury Bills	4,369	8.45 (1)	8.65 (4)	10,200	8.45 (1)	8.90 (3)
5. 364-day Treasury Bills	5,228	8.45 (1)	8.65 (3)	9,014	8.40 (1)	8.70 (3)
IV. RBI: Repo * ^	3,31,450	—	8.50	5,00,685	—	8.50
Reverse Repo !	—	—	—	1,440	—	7.50

@ 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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