



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

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No. 34

1. Reserve Bank of India – Liabilities and Assets

(₹ crore)

Item	2010		2011		Variation	
	Aug. 20	Aug. 12	Aug. 19 #	Week	Year	
	1	2	3	4	5	
Notes Issued	8,47,236	9,77,050	9,77,186	135	1,29,950	
Notes in Circulation	8,47,226	9,77,037	9,77,181	144	1,29,955	
Notes held in Banking Department	10	14	5	-9	-6	
Deposits						
Central Government	101	100	108	8	7	
Market Stabilisation Scheme	—	—	—	—	—	
State Governments	41	42	590	547	549	
Scheduled Commercial Banks	3,10,465	3,57,620	3,60,496	2,876	50,031	
Scheduled State Co-operative Banks	4,005	3,737	3,718	-19	-287	
Other Banks	14,812	16,380	16,575	195	1,763	
Others	13,043	10,651	10,733	83	-2,310	
Other Liabilities	3,36,504	4,19,875	4,32,968	13,093	96,464	
TOTAL LIABILITIES/ASSETS	15,26,208	17,85,456	18,02,374	16,918	2,76,166	
Foreign Currency Assets ⁽¹⁾	11,95,332	12,88,132	13,02,170	14,038	1,06,838	
Gold Coin and Bullion ⁽²⁾	89,564	1,11,940	1,11,940	—	22,376	
Rupee Securities (including Treasury Bills)	2,25,445	3,53,980	3,45,599	-8,381	1,20,154	
Loans and Advances						
Central Government	—	15,915	26,204	10,289	26,204	
State Governments	197	225	560	335	363	
NABARD	—	—	—	—	—	
Scheduled Commercial Banks	1,128	1,116	2,088	972	960	
Scheduled State Co-operative Banks	—	—	—	—	—	
Industrial Development Bank of India	—	—	—	—	—	
Export-Import Bank of India	—	—	—	—	—	
Others	25	415	767	351	741	
Bills Purchased and Discounted						
Commercial	—	—	—	—	—	
Treasury	—	—	—	—	—	
Investments ⁽³⁾	2,750	1,320	1,320	—	-1,430	
Other Assets	11,766	12,413	11,727	-686	-40	

(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 Aug. 19, 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	14,47,725	318,220	14,353	1,615	86,711	13,402	1,15,371	20,886	1,31,841	35,671
(a) Foreign Currency Assets +	13,01,030	285,251	14,032	1,584*	76,147	10,921	1,00,953	17,437	1,06,863	28,882
(b) Gold \$	1,11,940	25,349	—	—	9,368	2,377	11,254	2,879	22,376	6,071
(c) SDRs @	21,131	4,633	195	19	730	64	-1,622	-445	-2,026	-338
(d) Reserve Position in the IMF**	13,624	2,987	126	12	466	40	4,786	1,015	4,628	1,056

+ Excludes ₹1,140 crore/US\$ 250 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 Aug. 12, 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	69,138	-442	-3,236	-4,604	11,071	7,442
Borrowings from Banks ⁽¹⁾	30,089	3,939	-7,722	365	-1,142	5,454
Other Demand and Time Liabilities ⁽²⁾	10,068	186	1,044	2,944	-7,182	3,046
Liabilities to Others						
Aggregate Deposits	54,91,450	10,318	1,46,221	2,83,481	5,80,978	8,52,403
		(0.2)	(3.3)	(5.4)	(14.3)	(18.4)
Demand	5,46,281	-20,595	-53,973	-95,424	59,319	-45,356
Time	49,45,169	30,912	2,00,194	3,78,905	5,21,659	8,97,759
Borrowings ⁽³⁾	1,56,966	4,691	18,802	25,625	16,372	33,886
Other Demand and Time Liabilities	3,63,500	11,826	-10,497	21,695	-9,402	44,577
Borrowings from Reserve Bank	1,116	-1,280	1,090	-3,915	1,132	-16
Cash in Hand and Balances with Reserve Bank	3,91,415	-3,746	15,623	41,906	98,568	68,825
Cash in Hand	33,795	-1,545	1,762	3,450	2,976	6,456
Balances with Reserve Bank	3,57,620	-2,201	13,861	38,457	95,592	62,368
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	52,366	2,196	-16,807	-3,771	-2,476	6,753
Money at Call and Short Notice	20,194	5,117	-5,421	3,588	-2,153	7,947
Advances to Banks	7,823	233	-4,170	-4,746	3,805	2,100
Other Assets	71,472	5,387	4,517	2,399	13,041	22,492
Investments⁽⁵⁾	16,85,773	4,516	69,152	1,84,153	1,10,744	2,31,868
		(0.3)	(5.0)	(12.3)	(8.2)	(15.9)
Government Securities	16,81,532	4,782	69,890	1,84,384	1,13,963	2,33,247
Other Approved Securities	4,241	-266	-738	-231	-3,219	-1,379
Bank Credit	40,48,457	43,091	1,22,677	1,06,374	5,66,961	6,80,992
		(1.1)	(3.8)	(2.7)	(20.2)	(20.2)
Food Credit	72,448	1,996	-1,562	8,165	-1,943	25,520
Non-food credit	39,76,009	41,095	1,24,239	98,209	5,68,904	6,55,471
Loans, Cash credit and Overdrafts	39,03,516	43,249	1,21,451	1,09,510	5,38,224	6,59,907
Inland Bills – Purchased	10,723	366	-2,162	-2,721	-988	870
Discounted ⁽⁶⁾	83,268	-14	3,339	3,402	20,546	17,711
Foreign Bills – Purchased	17,717	53	826	-866	1,785	758
Discounted	33,233	-562	-777	-2,950	7,393	1,745
Cash-Deposit Ratio	7.13					
Investment-Deposit Ratio	30.70					
Credit-Deposit Ratio	73.72					

(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					
	Aug. 13	Ju1. 8	Ju1. 15	Ju1. 22	Ju1. 29	Aug. 5	Aug. 12
	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	9.25/10.25	9.50/10.25	9.50/10.25	9.50/10.75	9.50/10.75	9.50/10.75
Deposit Rate ⁽³⁾	6.00-7.65	8.25-9.10	8.50-9.25	8.50-9.25	8.50-9.25	8.50-9.50	8.50-9.50
Call Money Rate (Weighted Average) ⁽⁴⁾	5.44	7.45	7.57	7.63	7.81	7.97	7.96

(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	Aug. 12	Mar. 26	Aug. 13		
1	2	3	4	5	6	
1. Bank Credit	39,42,083	40,48,457	1,06,374 (2.7)	32,44,788	33,67,466	1,22,677 (3.8)
A. Food Credit	64,283	72,448	8,165	48,489	46,928	-1,562
B. Non-food Credit	38,77,800	39,76,009	98,209 (2.5)	31,96,299	33,20,538	1,24,239 (3.9)
2. Investments	1,47,601	1,47,005	-596	1,18,071	1,41,432	23,361
A. Commercial Paper	12,309	14,763	2,454	25,188	35,079	9,890
B. Shares Issued by (a+b)	41,316	38,806	-2,510	30,106	34,650	4,544
(a) Public Sector Undertakings	8,965	8,225	-739	4,625	7,164	2,539
(b) Private Corporate Sector	32,351	30,581	-1,771	25,481	27,486	2,005
C. Bonds/Debentures Issued by (a+b)	93,975	93,435	-540	62,777	71,703	8,927
(a) Public Sector Undertakings	27,946	24,912	-3,034	22,710	22,908	198
(b) Private Corporate Sector	66,029	68,523	2,494	40,067	48,796	8,729
3. Total (1B + 2)	40,25,401	41,23,014	97,613 (2.4)	33,14,370	34,61,970	1,47,600 (4.5)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	76,597	28,994	52,887	40,830	-12,057
B. Instruments Issued by Public Financial Institutions	31,296	31,174	-122	32,597	26,464	-6,133
C. Bonds/Debentures Issued by Others	45,615	50,823	5,209	30,902	34,579	3,677

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)				
	Aug. 15+	Aug. 16	Aug. 17	Aug. 18	Aug. 19+	Aug. 15+	Aug. 16	Aug. 17	Aug. 18	Aug. 19+
	1	2	3	4	5	6	7	8	9	10
RBI's Reference Rate (₹ per Foreign Currency)										
US Dollar		45.2490	45.3695	45.6105			3.38	2.89	2.26	
Euro		65.0620	65.3355	65.6845			-7.98	-8.20	-8.84	
FEDAI Indicative Rates (₹ per Foreign Currency)										
US Dollar	{ Buying	45.2400	45.3700	45.6050			3.43	2.89	2.25	
	{ Selling	45.2500	45.3800	45.6150			3.43	2.89	2.25	
Pound Sterling	{ Buying	73.9172	74.5825	75.3075			-1.05	-1.94	-3.85	
	{ Selling	73.9575	74.6100	75.3375			-1.05	-1.93	-3.86	
Euro	{ Buying	65.0925	65.3650	65.6975			-8.03	-8.25	-8.86	
	{ Selling	65.1200	65.3875	65.7275			-8.00	-8.24	-8.87	
100 Yen	{ Buying	58.8600	59.1600	59.4825			-7.44	-7.48	-8.36	
	{ Selling	58.9125	59.1800	59.5025			-7.44	-7.44	-8.31	
Inter-Bank Forward Premia of US Dollar (per cent per annum)										
1-month		3.05	1.98	2.10						
3-month		3.58	2.95	2.67						
6-month		3.76	3.28	3.05						

+ 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 #	Aug. 12 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
M₃	64,99,548	68,23,852	25,744	0.4	2,16,534	3.9	3,24,304	5.0	7,71,818	15.3	10,04,586	17.3
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,197	9,50,840	15,447	1.7	59,250	7.7	36,643	4.0	1,40,716	20.5	1,24,098	15.0
(ii) Demand Deposits with Banks	7,17,660	6,22,541	-20,552	-3.2	-54,281	-7.6	-95,118	-13.3	73,198	12.4	-41,147	-6.2
(iii) Time Deposits with Banks	48,63,979	52,48,463	31,140	0.6	2,11,180	5.1	3,84,484	7.9	5,58,478	14.8	9,23,852	21.4
(iv) 'Other' Deposits with Reserve Bank	3,713	2,008	-291	-12.7	385	10.0	-1,705	-45.9	-574	-12.0	-2,216	-52.5
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	21,36,489	2,709	0.1	74,567	4.5	1,53,718	7.8	3,35,198	23.8	3,92,736	22.5
(a) Reserve Bank	3,96,555	3,70,087	-2,047	-0.5	-2,463	-0.6	-26,468	-7.8	2,02,713	12.4	1,60,964	-12.4
(b) Other Banks	15,86,216	17,66,402	4,756	0.3	77,030	5.3	1,80,186	11.4	1,32,485	9.4	2,31,772	15.1
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	43,39,320	42,654	1.0	1,38,260	4.0	1,03,914	2.5	5,88,402	19.3	7,09,651	19.6
(a) Reserve Bank	2,164	1,711	-89	-0.4	-3	-0.01	-453	-0.4	-9,033	-0.3	385	0.4
(b) Other Banks	42,33,242	43,37,609	42,742	1.0	1,38,263	4.0	1,04,367	2.5	5,97,436	19.7	7,09,266	19.5
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	14,64,828	23,345	1.6	46,315	3.6	71,501	5.1	-25,944	-1.9	1,37,045	10.3
(iv) Government's Currency Liabilities to the Public	12,724	12,959	—	—	492	4.4	235	1.8	1,345	12.9	1,198	10.2
(v) Banking Sector's Net Non-monetary Liabilities of which: Net Non-monetary Liabilities of RBI	11,24,680	11,29,745	42,964	4.0	43,099	5.1	5,064	0.5	1,27,182	16.6	2,36,044	26.4
	3,68,274	4,16,191	8,287	2.0	31,419	10.4	47,917	13.0	-64,520	-16.2	83,157	25.0

* 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 #	Aug. 19 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
Reserve Money	13,76,881	13,73,020	3,279	0.2	36,798	3.2	-3,861	-0.3	2,37,032	24.8	1,80,536	15.1
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	9,90,141	144	—	59,438	7.4	40,481	4.3	1,48,297	20.9	1,31,154	15.3
(ii) Bankers' Deposits with RBI	4,23,509	3,80,789	3,052	0.8	-23,016	-6.5	-42,720	-10.1	88,405	36.7	51,506	15.6
(iii) 'Other' Deposits with RBI	3,713	2,091	83	4.1	375	9.8	-1,622	-43.7	330	8.5	-2,124	-50.4
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	3,71,745	1,659	0.4	14,018	3.6	-24,810	-6.2	1,95,229	48.4	1,46,142	37.3
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	3,94,035	3,71,775	1,871	0.5	13,866	3.5	-22,260	-5.8	1,95,198	48.3	1,46,328	37.4
(iii) Net Foreign Exchange Assets of RBI*	7,324	4,154	1,323	18.1	-44	-0.6	-3,169	-43.1	-7,431	-10.1	1,701	2.3
(iv) Net Foreign Exchange Assets of RBI*	5,159	2,316	1,195	23.2	-41	-0.8	-2,844	-55.1	1,128	13.1	1,188	15.1
(v) Government's Currency Liabilities to the Public	13,28,553	14,14,092	14,038	1.0	52,929	4.3	85,539	6.4	-34,712	-2.6	1,29,214	10.1
(vi) Net Non-monetary Liabilities of RBI	12,724	12,959	—	—	492	4.4	235	1.8	1,345	12.9	1,198	10.2
(vii) Net Non-monetary Liabilities of RBI	3,68,274	4,29,931	13,740	3.3	30,597	10.1	61,657	16.7	-82,602	-19.9	97,719	29.4

* 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	
Aug. 16, 2011	1	23	51,205	23	51,205	8.00	2	840	2	840	7.00	50,365	—	-50,365
Aug. 17, 2011	1	18	35,270	18	35,270	8.00	2	430	2	430	7.00	34,840	—	-34,840
Aug. 18, 2011	4	27	50,110	27	50,110	8.00	4	1,665	4	1,665	7.00	48,445	—	-48,445

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							
				Competitive	Non-Competitive		Competitive	Non-Competitive						
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
	Aug. 17	Aug. 18	7,000	77	19,148	100	52	7,000	100	—	7,100	97.97	8.3528	1,25,619
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
	Aug. 17	Aug. 18	3,000	67	7,825	—	48	3,000	—	—	3,000	96.00	8.3998	38,200
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
	Aug. 10	Aug. 12	3,000	109	18,425	—	9	3,000	—	—	3,000	92.48	8.1656	57,291

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
	Aug. 13	Aug. 14	Aug. 15	Aug. 16	Aug. 17	Aug. 18	Aug. 19	Aug. 20	Aug. 21	Aug. 22	Aug. 23	Aug. 24	Aug. 25	Aug. 26
Average daily cash reserve requirement for the fortnight ending August 26, 2011	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272	3,49,272
Cash Balance with RBI	3,58,202	3,58,202	3,58,202	3,50,622	3,40,552	3,58,968	3,60,765							

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
Jul. 2, 2010		3,42,362		44,167		5.92-7.05
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. 1, 2011		4,21,072		74,973		8.19-10.21
Jul. 15, 2011		4,05,973		28,431		8.20-10.10

@ 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
Jul. 15, 2010	1,07,755	11,680	6.02-8.75
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
Jun. 30, 2011	1,04,689	30,290	8.35-13.50
Jul. 15, 2011	1,28,347	29,818	8.10-13.25

@ 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			
		Aug. 7	Jun. 11 *	Aug. 6 #	Week	Month	End March	Year
		1	2	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	176.9	195.4	197.5	-0.9	-0.1	4.8	11.6
(i) Fruits and Vegetables	3.84	161.6	178.0	185.2	-4.7	-2.6	11.0	14.6
Fuel and Power	14.91	147.8	159.9	167.2	0.9	1.0	5.9	13.1
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				
	Aug. 19	Aug. 15 +	Aug. 16	Aug. 17	Aug. 18	Aug. 19
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	18454.94		16730.94	16840.80	16469.79	16141.67
S & P CNX NIFTY (3.11.1995=1000)	5540.20		5035.80	5056.60	4944.15	4845.65

+ Market closed.

16. Average Daily Turnover in Call Money Market

(₹ crore)

	Week Ended						
	Jul. 8, 2011	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011	Aug. 12, 2011	Aug. 19, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	11,753	11,179	12,366	9,334	6,794	9,168	8,182
(b) Lendings	12,819	12,358	13,466	10,320	8,054	10,501	9,054
2. Primary Dealers							
(a) Borrowings	1,066	1,189	1,100	986	1,274	1,333	872
(b) Lendings	—	10	—	—	14	—	—
3. Total							
(a) Borrowings	12,819	12,368	13,466	10,320	8,068	10,501	9,054
(b) Lendings	12,819	12,368	13,466	10,320	8,068	10,501	9,054

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					
	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011	Aug. 12, 2011	Aug. 19, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	1,27,679	1,04,300	1,11,002	1,04,048	2,38,015	79,406
(b) State Government Securities	1,873	4,084	511	854	1,678	1,220
(c) 91-Day Treasury Bills	19,428	14,669	13,481	11,299	11,524	5,058
(d) 182-Day Treasury Bills	3,883	2,347	1,014	1,541	575	1,464
(e) 364-Day Treasury Bills	4,479	2,135	2,264	2,811	2,051	1,340
II. RBI*	398	82	—	393	44	339

@ 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. 1, 2011	2,134	1,328	332	299	529	507	6,069	8,925	482	4,724	2,437	157
Aug. 2, 2011	2,349	1,751	878	128	1,285	1,323	7,074	9,980	830	6,049	3,837	382
Aug. 3, 2011	2,396	1,500	804	180	987	952	6,219	6,918	597	4,848	1,572	57
Aug. 4, 2011	2,411	1,755	729	218	930	822	7,453	7,699	664	5,304	2,033	305
Aug. 5, 2011	2,031	1,723	734	119	946	799	5,911	5,777	566	4,829	1,922	220
Sales												
Aug. 1, 2011	2,604	1,264	591	294	541	487	5,812	9,128	516	4,438	2,680	110
Aug. 2, 2011	2,206	2,112	758	128	1,312	1,360	7,128	10,654	913	6,022	3,975	362
Aug. 3, 2011	2,809	1,426	804	180	1,045	925	9,421	7,231	720	4,895	1,642	44
Aug. 4, 2011	2,827	1,349	682	184	910	902	7,339	8,229	875	5,250	2,080	307
Aug. 5, 2011	2,125	1,551	619	119	947	795	5,780	6,283	680	4,812	1,878	228

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					
	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011	Aug. 12, 2011	Aug. 19, 2011 @
	1	2	3	4	5	6
Amount	1,275.68	1,989.95	1,502.87	1,428.97	889.91	94.53

@ 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	August 19, 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	—	40,032	10,459	14,700	65,191	4,153	21,772
State Governments	60,794	30,619	3,250	203	94,866	-3,642	-16,623
Others	3,638	54,968	24,491	42,389	1,25,485	-4,056	42,087

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Aug. 19, 2011)	2010-2011 (Upto Aug. 20, 2010)	2010-2011	2011-2012 (Upto Aug. 19, 2011)	2010-2011 (Upto Aug. 20, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	2,07,000	2,26,000	4,37,000	1,47,666	1,42,966	3,25,414
2. RBI's OMO*: Sales	3,502	4,196	11,575			
Purchases	3,512	4,176	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 Aug. 12, 2011			For the Week Ended Aug. 19, 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	1	—	—	—	—	—
2012-13	350	8.0950	8.3590	42	8.1085	8.2500
2013-14	46	8.1245	8.1516	31	8.2154	8.2933
2014-15	251	8.0916	8.4325	1	—	—
2015-16	220	8.0899	8.3711	49	8.1708	8.3032
2016-17	3,344	8.1720	8.5097	436	8.2165	8.3322
2017-18	52	8.2574	8.3336	—	—	—
2018-19	7,860	8.1741	8.6636	2,440	8.2531	8.5630
2019-20	1,708	8.3097	9.3314	253	8.3693	8.8653
2020-21	550	8.8851	8.9587	5	8.9598	8.9598
Beyond 2021	1,04,625	8.1441	8.7099	36,444	8.2323	8.5905
2. State Government Securities	839	8.4400	8.6488	610	8.4983	8.6000
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	1,319	7.9000	8.3000	416	6.0011	8.1500
(b) 15-91 days	4,565	8.0199	8.3900	2,115	8.0692	8.3528
(c) 92-182 days	165	8.1500	8.1500	730	8.3200	8.3780
(d) 183-364 days	1,025	8.0200	8.3500	670	8.1000	8.3000
II. RBI* : Sales	22			169		
Purchases	22			170+		
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	41,990	3.00 (1)	9.75 (15)	30,350	5.50 (1)	9.75 (17)
2. State Govt. Securities	203	7.00 (1)	8.10 (4)	152	7.97 (1)	8.05 (4)
3. 91-day Treasury Bills	32,595	3.00 (1)	8.14 (4)	16,318	7.95 (1)	8.05 (5)
4. 182-day Treasury Bills	5,083	3.05 (1)	8.10 (4)	5,866	7.85 (1)	8.05 (4)
5. 364-day Treasury Bills	6,337	3.00 (1)	8.10 (4)	2,874	7.95 (1)	8.05 (4)
IV. RBI: Repo * ^	2,18,355	—	8.00	1,36,585	—	8.00
Reverse Repo !	2,820	—	7.00	2,935	—	7.00

@ 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 (% 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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