



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 39

1. Reserve Bank of India – Liabilities and Assets

(₹ crore)

Item	2010	2011		Variation	
	Sep. 24	Sep. 16	Sep. 23 #	Week	Year
	1	2	3	4	5
Notes Issued	8,48,701	9,77,559	9,69,675	-7,884	1,20,974
Notes in Circulation	8,48,684	9,77,545	9,69,663	-7,882	1,20,979
Notes held in Banking Department	17	14	12	-2	-5
Deposits					
Central Government	15,577	100	101	1	-15,476
Market Stabilisation Scheme	—	—	—	—	—
State Governments	41	42	42	—	1
Scheduled Commercial Banks	2,91,765	3,61,511	3,50,166	-11,345	58,402
Scheduled State Co-operative Banks	3,718	3,626	3,754	127	35
Other Banks	14,255	16,738	16,293	-445	2,038
Others	12,794	11,772	11,767	-5	-1,027
Other Liabilities	3,50,278	4,84,437	5,24,714	40,278	1,74,437
TOTAL LIABILITIES/ASSETS	15,37,129	18,55,787	18,76,512	20,725	3,39,383
Foreign Currency Assets ⁽¹⁾	12,05,803	13,35,252	13,77,418	42,166	1,71,615
Gold Coin and Bullion ⁽²⁾	94,199	1,30,323	1,30,323	—	36,124
Rupee Securities (including Treasury Bills)	2,22,219	3,78,616	3,56,241	-22,375	1,34,022
Loans and Advances					
Central Government	—	—	—	—	—
State Governments	—	210	451	240	451
NABARD	—	—	—	—	—
Scheduled Commercial Banks	2,316	2,003	2,698	695	382
Scheduled State Co-operative Banks	30	—	—	—	-30
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	25	333	487	154	462
Bills Purchased and Discounted					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments ⁽³⁾	2,750	1,320	1,320	—	-1,430
Other Assets	9,787	7,729	7,575	-154	-2,213

(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. 23, 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	15,42,878	312,707	43,310	-4,056	1,81,864	7,889	2,10,524	15,373	2,11,875	21,112
(a) Foreign Currency Assets +	13,75,531	276,934	42,083	-3,969*	1,50,648	2,604	1,75,454	9,120	1,70,867	12,405
(b) Gold \$	1,30,323	28,319	—	—	27,751	5,347	29,637	5,849	36,124	8,311
(c) SDRs @	22,335	4,497	739	-52	1,934	-72	-418	-581	-813	-586
(d) Reserve Position in the IMF**	14,689	2,957	488	-35	1,531	10	5,851	985	5,697	982

+ Excludes ₹1,887 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. 17	Aug. 12	Aug. 19	Aug. 26	Sep. 2	Sep. 9	Sep. 16
	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	10.00/10.75	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	8.50/9.25	8.50/9.25
Call Money Rate (Weighted Average) ⁽⁴⁾	4.73	7.96	7.98	7.96	8.01	7.93	8.03

(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/Debtentures/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/Debtentures 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/Debtentures 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. 19	Sep. 20	Sep. 21	Sep. 22	Sep. 23	Sep. 19	Sep. 20	Sep. 21	Sep. 22	Sep. 23	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
US Dollar	47.7920	48.2225	47.8900	48.8205	49.6730	—	-5.42	-4.51	-6.74	-8.22	
Euro	65.3544	65.6462	65.6372	66.1025	66.9815	—	-9.16	-8.83	-8.35	-8.78	
FEDAI Indicative Rates (₹ per Foreign Currency)											
US Dollar	Buying	47.7750	48.2200	47.9200	48.8350	49.5800	—	-5.41	-4.58	-6.76	-8.05
	Selling	47.7850	48.2300	47.9300	48.8450	49.5900	—	-5.41	-4.58	-6.76	-8.05
Pound Sterling	Buying	74.9875	75.5750	75.3025	75.4950	76.4075	—	-5.52	-5.40	-5.38	-6.53
	Selling	75.0275	75.6050	75.3375	75.5200	76.4475	—	-5.53	-5.40	-5.36	-6.52
Euro	Buying	65.3125	65.6275	65.6175	66.1475	66.9675	—	-9.18	-8.83	-8.35	-8.80
	Selling	65.3500	65.6450	65.6400	66.1700	66.9950	—	-9.16	-8.83	-8.35	-8.79
100 Yen	Buying	62.1500	63.0000	62.8050	63.6200	65.0325	—	-15.53	-14.91	-15.70	-17.13
	Selling	62.1875	63.0550	62.8500	63.6750	65.0525	—	-15.56	-14.94	-15.72	-17.09
Inter-Bank Forward Premia of US Dollar (per cent per annum)											
1-month	3.77	4.60	4.76	5.41	5.44						
3-month	3.72	4.19	4.39	5.28	5.44						
6-month	2.91	3.24	3.28	3.75	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 #	Sep. 9 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	Amount	%	Amount	%	Amount	%	Amount	%
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. 23 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	Amount	%	Amount	%	Amount	%	Amount	%
Reserve Money	13,76,881	13,55,959	-19,551	-1.4	18,792	1.6	-20,922	-1.5	2,09,191	21.7	1,81,481	15.5
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	9,82,622	-7,882	-0.8	61,135	7.6	32,963	3.5	1,38,758	19.2	1,21,938	14.2
(ii) Bankers' Deposits with RBI	4,23,509	3,70,213	-11,663	-3.1	-42,561	-12.1	-53,296	-12.6	70,447	29.4	60,475	19.5
(iii) 'Other' Deposits with RBI	3,713	3,124	-5	-0.2	217	5.7	-589	-15.9	-15	-0.4	-932	-23.0
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	3,56,660	-22,168		-4,825		-39,895		1,71,279		1,49,899	
	3,94,035	3,56,252	-22,408		-4,779		-37,783		1,71,506		1,49,450	
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	7,324	4,485	849		1,174		-2,839		-7,136		814	
	5,159	2,702	659		1,177		-2,457		2,346		357	
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	15,07,723	42,166	2.9	68,035	5.5	1,79,170	13.5	-13,501	-1.0	2,07,739	16.0
(iv) Government's Currency Liabilities to the Public	12,724	12,959	—	—	731	6.5	235	1.8	1,390	13.1	959	8.0
(v) Net Non-monetary Liabilities of RBI	3,68,274	5,25,868	40,397	8.3	46,323	15.4	1,57,594	42.8	-57,159	-14.1	1,77,931	51.1

* 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. 19, 2011	1	23	63,760	23	63,760	8.25	2	420	2	420	7.25	63,340	—	-63,340
Sep. 20, 2011	1	25	65,210	25	65,210	8.25	3	210	3	210	7.25	65,000	—	-65,000
Sep. 21, 2011	1	16	47,410	16	47,410	8.25	3	35	3	35	7.25	47,375	—	-47,375
Sep. 22, 2011	1	13	42,190	13	42,190	8.25	1	500	1	500	7.25	41,690	—	-41,690
Sep. 23, 2011	3	32	74,645	32	74,645	8.25	36	14,715	36	14,715	7.25	59,930	—	-59,930

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. 21	Sep. 23	7,000	94	17,478	2,500	56	7,000	2,500	—	9,500	97.94	8.4364	1,18,719
182-day Treasury Bills														
2010-2011	Jan. 5	Jan. 7	1,500	50	5,332	—	14	1,500	—	—	1,500	96.53	7.2954	20,500
2011-2012	Apr. 13	Apr. 15	2,000	74	7,744	1,500	25	2,000	1,500	—	3,500	96.43	7.4462	24,501
	Jul. 6	Jul. 8	3,000	75	7,178	—	44	3,000	—	—	3,000	96.04	8.2692	34,251
	Sep. 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. 21	Sep. 23	3,000	73	7,915	—	29	3,000	—	—	3,000	92.24	8.4595	63,203

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	3,64,540	3,64,540	3,29,207	3,37,695	3,27,786	3,28,575	3,50,347

Note: Figures indicated here are the scheduled commercial banks' aggregate cash balances maintained with RBI on a daily basis during the fortnight.

12. Certificates of Deposit Issued by Scheduled Commercial Banks

(₹ crore)

Fortnight Ended	Total Amount Outstanding #		Issued During the Fortnight #		Rate of Interest (per cent)@	
	1	2	1	2	3	4
Oct. 8, 2010			3,44,158	38,285	6.36-8.26	
Jan. 14, 2011			3,71,881	44,019	7.18-9.82	
Apr. 8, 2011			4,44,525	61,292	8.00-11.70	
Jul. 15, 2011			4,05,973	28,431	8.20-10.10	
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
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. 11	Jul. 16 *	Sep. 10 #	Week	Month	End March	Year
		1	2	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	180.0	198.6	201.9	—	1.7	7.2	12.2
(i) Fruits and Vegetables	3.84	167.5	193.4	192.4	-1.6	2.7	15.3	14.9
Fuel and Power	14.91	147.6	165.6	168.2	0.8	0.6	6.5	14.0
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. 23	Sep. 19	Sep. 20	Sep. 21	Sep. 22	Sep. 23
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	19861.01	16745.35	17099.28	17065.15	16361.15	16162.06
S & P CNX NIFTY (3.11.1995=1000)	5959.55	5031.95	5140.20	5133.25	4923.65	4867.75

16. Average Daily Turnover in Call Money Market

(₹ crore)

	Week Ended						
	Aug. 12, 2011	Aug. 19, 2011	Aug. 26, 2011	Sep. 2, 2011	Sep. 9, 2011	Sep. 16, 2011	Sep. 23, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	9.168	8.182	9.042	9.800	9.646	12,370	11,605
(b) Lendings	10.501	9.054	9.937	10,942	10,678	13,188	12,723
2. Primary Dealers							
(a) Borrowings	1,333	872	895	1,142	1,032	818	1,118
(b) Lendings	—	—	—	—	—	—	—
3. Total							
(a) Borrowings	10,501	9,054	9,937	10,942	10,678	13,188	12,723
(b) Lendings	10,501	9,054	9,937	10,942	10,678	13,188	12,723

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					
	Aug. 19, 2011	Aug. 26, 2011	Sep. 2, 2011	Sep. 9, 2011	Sep. 16, 2011	Sep. 23, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	79,406	1,60,921	76,617	1,36,824	1,27,569	1,10,268
(b) State Government Securities	1,220	1,611	317	1,174	1,955	1,670
(c) 91-Day Treasury Bills	5,058	7,818	5,388	11,724	7,920	11,650
(d) 182-Day Treasury Bills	1,464	1,548	2,326	381	2,270	420
(e) 364-Day Treasury Bills	1,340	686	1,049	4,031	1,311	2,468
II. RBI*	339	16	675	326	—	233

@ 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. 5, 2011	2,027	1,003	906	90	510	551	5,586	3,466	495	3,138	826	105
Sep. 6, 2011	2,608	1,738	908	213	853	747	9,055	7,503	598	5,238	1,975	173
Sep. 7, 2011	2,964	1,341	774	147	695	503	8,601	5,912	623	3,587	1,685	66
Sep. 8, 2011	2,203	1,649	953	180	471	469	6,615	6,066	963	2,807	1,459	188
Sep. 9, 2011	2,341	2,266	873	142	562	526	7,102	6,157	696	3,568	989	64
Sales												
Sep. 5, 2011	1,580	1,896	610	87	657	500	5,415	4,052	508	2,825	778	230
Sep. 6, 2011	3,405	1,838	736	212	1,083	693	8,829	8,450	964	4,863	2,023	169
Sep. 7, 2011	2,625	2,080	656	146	934	588	8,354	6,520	827	3,236	1,838	44
Sep. 8, 2011	2,231	1,607	717	140	491	373	6,651	6,793	979	2,825	1,554	194
Sep. 9, 2011	2,864	1,819	576	138	612	498	7,602	6,606	856	3,512	1,045	64

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					
	Aug. 19, 2011 @	Aug. 26, 2011	Sep. 2, 2011	Sep. 9, 2011	Sep. 16, 2011	Sep. 23, 2011
	1	2	3	4	5	6
Amount	94.53	1,020.89	397.25	707.74	564.17	767.17

@ 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 23, 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	—	39,181	11,894	13,608	64,682	-3,106	21,264
State Governments	65,063	28,719	3,650	419	97,850	5,690	-13,638
Others	4,220	50,819	25,056	49,177	1,29,272	4,373	45,873

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. 23, 2011)	2010-2011 (Upto Sep. 24, 2010)	2010-2011	2011-2012 (Upto Sep. 23, 2011)	2010-2011 (Upto Sep. 24, 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	4,126	4,714	11,575			
Purchases	4,138	4,703	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. 16, 2011			For the Week Ended Sep. 23, 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	—	—	—	10	8.4483	8.4483
2012-13	143	8.0173	8.5045	135	8.1947	8.4051
2013-14	100	8.1796	8.2686	132	8.2574	8.3204
2014-15	55	8.0590	8.4181	45	8.2680	8.3147
2015-16	211	8.1070	8.4037	186	8.2466	8.3533
2016-17	1,883	8.1951	8.3610	488	8.0656	8.3613
2017-18	188	8.2904	8.4497	12	8.3369	8.3369
2018-19	2,728	8.2916	8.3666	2,603	8.3007	8.3735
2019-20	5	8.4480	8.4480	20	8.2775	8.3463
2020-21	320	8.9015	9.2292	125	9.0438	9.2103
Beyond 2021	58,152	7.9420	8.6398	51,378	8.1155	9.4027
2. State Government Securities	977	8.3540	8.7070	835	8.2165	8.7278
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	1,210	7.9671	8.4517	217	8.1204	8.4190
(b) 15-91 days	2,965	8.0500	8.6808	5,733	8.0992	8.4364
(c) 92-182 days	970	8.3000	8.3998	85	8.3601	8.4200
(d) 183-364 days	606	8.2601	8.3636	1,234	8.3600	8.4595
II. RBI* : Sales	—			116		
Purchases	—			117 +		
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	45,518	7.00 (1)	10.25 (15)	60,092	5.00 (1)	10.00 (62)
2. State Govt. Securities	129	7.98 (1)	8.05 (3)	692	8.16 (1)	8.30 (3)
3. 91-day Treasury Bills	9,891	7.95 (1)	8.10 (3)	12,439	6.00 (1)	8.40 (3)
4. 182-day Treasury Bills	7,633	7.90 (1)	8.05 (3)	6,904	6.00 (1)	8.30 (3)
5. 364-day Treasury Bills	11,018	7.90 (1)	8.08 (3)	9,378	8.15 (1)	8.28 (3)
IV. RBI: Repo ✕ ^	3,52,675	8.00	8.25	2,93,215	—	8.25
Reverse Repo !	240	7.00	7.25	15,880	—	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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