



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 44

1. Reserve Bank of India – Liabilities and Assets

(₹ crore)

Item	2010	2011		Variation	
	Oct. 29	Oct. 21	Oct. 28 #	Week	Year
	1	2	3	4	5
Notes Issued	8,61,913	9,84,055	9,98,835	14,780	1,36,922
Notes in Circulation	8,61,891	9,84,038	9,98,829	14,790	1,36,938
Notes held in Banking Department	22	16	6	-10	-16
Deposits					
Central Government	36,559	101	100	—	-36,458
Market Stabilisation Scheme	—	—	—	—	—
State Governments	41	42	42	—	1
Scheduled Commercial Banks	3,49,160	3,70,429	3,50,870	-19,559	1,711
Scheduled State Co-operative Banks	3,852	3,795	3,710	-85	-142
Other Banks	15,261	16,456	17,081	625	1,820
Others	13,390	10,585	10,835	250	-2,554
Other Liabilities	3,44,728	5,73,454	5,51,291	-22,163	2,06,563
TOTAL LIABILITIES/ASSETS	16,24,902	19,58,917	19,32,764	-26,153	3,07,862
Foreign Currency Assets ⁽¹⁾	11,99,656	14,16,451	13,90,514	-25,937	1,90,858
Gold Coin and Bullion ⁽²⁾	96,510	1,40,266	1,40,266	—	43,757
Rupee Securities (including Treasury Bills)	3,13,967	3,77,839	3,55,482	-22,356	41,515
Loans and Advances					
Central Government	—	16,428	36,153	19,725	36,153
State Governments	1,439	433	345	-88	-1,094
NABARD	—	—	—	—	—
Scheduled Commercial Banks	5,576	1,068	3,745	2,677	-1,831
Scheduled State Co-operative Banks	30	—	—	—	-30
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	308	612	611	—	303
Bills Purchased and Discounted					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments ⁽³⁾	1,320	1,320	1,320	—	—
Other Assets	6,097	4,500	4,327	-172	-1,770

(1) Includes foreign securities, balances held abroad and investments in foreign shares/bonds. This also includes investments in foreign currency denominated bonds issued by IIFC(UK) since March 20, 2009.

(2) Effective October 17, 1990 gold is valued close to international market price.

(3) Excludes investments in foreign shares and bonds and in Government of India rupee securities.

2. Foreign Exchange Reserves

Item	As on Oct. 28, 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	15,64,453	320,390	-26,298	2,032	2,03,439	15,572	2,32,099	23,056	2,37,355	22,434
(a) Foreign Currency Assets +	13,88,659	284,445	-25,890	1,931 *	1,63,776	10,115	1,88,582	16,631	1,90,117	15,352
(b) Gold \$	1,40,266	28,667	—	—	37,694	5,695	39,580	6,197	43,756	6,999
(c) SDRs @	22,485	4,606	-258	64	2,084	37	-268	-472	-595	-576
(d) Reserve Position in the IMF**	13,043	2,672	-150	37	-115	-275	4,205	700	4,077	659

+ Excludes ₹1,855 crore/US\$ 380 million invested in foreign currency denominated bonds issued by IIFC (UK).

* Foreign currency assets expressed in US dollar terms include the effect of appreciation/depreciation of non-US currencies (such as Euro, Sterling, Yen) held in reserves. For details, please refer to the Current Statistics section of the RBI Bulletin.

** Reserve Position in the International Monetary Fund (IMF), i.e., Reserve Tranche Position (RTP) which was shown as a memo item from May 23, 2003 to March 26, 2004 has been included in the reserves from the week ended April 2, 2004 in keeping with the international best practice.

@ Includes SDR 3,082.5 million (equivalent to US\$ 4,883 million) allocated under general allocation and SDR 214.6 million (equivalent to US\$ 340 million) allocated under special allocation by IMF done on August 28, 2009 and September 9, 2009, respectively.

\$ Includes ₹31,463 crore (US\$ 6,699 million) reflecting the purchase of 200 metric tonnes of gold from IMF on November 3, 2009.

3. Scheduled Commercial Banks – Business in India

(₹ crore)

Item	Outstanding as on Oct. 21, 2011 #	Variation over				
		Fortnight	Financial year so far		Year-on-year	
			2010-2011	2011-2012	2010	2011
			3	4	5	6
Liabilities to the Banking System						
Demand and Time Deposits from Banks	69,285	-775	-644	-4,457	12,587	4,998
Borrowings from Banks ⁽¹⁾	24,649	-3,496	-7,850	-5,076	7,096	141
Other Demand and Time Liabilities ⁽²⁾	9,962	-3	1,891	2,838	2,054	2,093
Liabilities to Others						
Aggregate Deposits	56,18,986	-5,946	3,84,766	4,11,017	7,22,187	7,41,394
		(-0.1)	(8.6)	(7.9)	(17.4)	(15.2)
Demand	5,66,892	-5,788	11,674	-74,814	1,21,951	-90,392
Time	50,52,094	-158	3,73,092	4,85,830	6,00,235	8,31,786
Borrowings ⁽³⁾	1,73,087	5,897	9,947	41,746	13,489	58,862
Other Demand and Time Liabilities	3,56,507	-8,008	44,795	14,702	64,023	-17,708
Borrowings from Reserve Bank	1,068	-2,256	4,052	-3,963	4,094	-3,025
Cash in Hand and Balances with Reserve Bank	4,10,190	45,169	-1,266	60,681	70,443	1,04,489
Cash in Hand	39,761	702	5,388	9,415	4,679	8,795
Balances with Reserve Bank	3,70,429	44,467	-6,654	51,266	65,764	95,693
Assets with the Banking System						
Balances with Other Banks ⁽⁴⁾	58,041	-71	-16,207	1,904	-99	11,828
Money at Call and Short Notice	16,135	-6,542	-802	-471	9,420	-731
Advances to Banks	5,281	-3,147	-5,412	-7,287	2,555	801
Other Assets	70,069	-3,667	9,634	995	30,246	15,971
Investments⁽⁵⁾	17,06,649	-28,129	1,18,961	2,05,030	1,48,313	2,02,936
		(-1.6)	(8.6)	(13.7)	(10.9)	(13.5)
Government Securities	17,02,613	-28,166	1,20,061	2,05,465	1,50,796	2,04,157
Other Approved Securities	4,036	37	-1,100	-435	-2,483	-1,221
Bank Credit	41,50,520	1,922	2,34,711	2,08,437	6,11,234	6,71,021
		(—)	(7.2)	(5.3)	(21.3)	(19.3)
Food Credit	68,922	5,607	-1,275	4,639	11,202	21,707
Non-food credit	40,81,598	-3,685	2,35,985	2,03,798	6,00,031	6,49,314
Loans, Cash credit and Overdrafts	39,98,033	-201	2,35,965	2,04,026	5,90,589	6,39,910
Inland Bills – Purchased	13,112	-230	-1,865	-332	235	2,963
Discounted ⁽⁶⁾	80,429	191	1994	563	14,171	16,217
Foreign Bills – Purchased	19,440	588	674	857	822	2,633
Discounted	39,506	1,575	-2,058	3,323	5,415	9,298
Cash-Deposit Ratio	7.30					
Investment-Deposit Ratio	30.37					
Credit-Deposit Ratio	73.87					

(1) Excluding borrowings of Regional Rural Banks from their sponsor banks. (2) Wherever it has not been possible to identify a liability to the banking system, it has been included in the corresponding items under 'Liabilities to Others'. (3) Other than from Reserve Bank of India, NABARD and EXIM Bank. (4) In current account and in other accounts. (5) Investments set out in this Table are for the purpose of SLR and do not include other investments which are given separately in Table No. 5. (6) Excludes bills rediscounted with the Reserve Bank of India.

Figures in brackets denote percentage variation in the relevant period.

Notes : Includes the impact of mergers since May 3, 2002.

4. Cash Reserve Ratio and Interest Rates

(per cent per annum)

Item/Week Ended	2010	2011					
	Oct. 22	Sep. 16	Sep. 23	Sep. 30	Oct. 7	Oct. 14	Oct. 21
	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⁾	6.50	8.03	8.25	8.27	8.00	8.27	8.26

(1) Cash Reserve Ratio relates to Scheduled Commercial Banks (excluding Regional Rural Banks). (2) Base Rate relates to five major banks since July 1, 2010. Earlier figures relate to Benchmark Prime Lending Rate (BPLR). (3) Deposit Rate relates to major banks for term deposits of more than one year maturity. (4) Data cover 90-95 per cent of total transactions reported by participants. Call Money Rate (Weighted Average) is volume-weighted average of daily call money rates for the week (Saturday to Friday).

5. Accommodation Provided by Scheduled Commercial Banks to Commercial Sector in the form of Bank Credit and Investments in Shares/Debentures/Bonds/Commercial Paper etc.

(₹ crore)

Item	2011-2012			2010-2011		
	Outstanding as on		Variation (2) – (1)	Outstanding as on		Variation (5) – (4)
	2011			2010		
	Mar. 25	Oct. 21		Mar. 26	Oct. 22	
	1	2	3	4	5	6
1. Bank Credit	39,42,083	41,50,520	2,08,437 (5.3)	32,44,788	34,79,499	2,34,711 (7.2)
A. Food Credit	64,283	68,922	4,639	48,489	47,215	–1,275
B. Non-food Credit	38,77,800	40,81,598	2,03,798 (5.3)	31,96,299	34,32,284	2,35,985 (7.4)
2. Investments	1,47,601	1,69,903	22,302	1,18,071	1,51,198	33,127
A. Commercial Paper	12,309	22,447	10,138	25,188	40,760	15,572
B. Shares Issued by (a+b)	41,316	38,751	–2,565	30,106	34,282	4,175
(a) Public Sector Undertakings	8,965	8,238	–727	4,625	7,125	2,500
(b) Private Corporate Sector	32,351	30,513	–1,838	25,481	27,157	1,675
C. Bonds/Debentures Issued by (a+b)	93,975	1,08,705	14,730	62,777	76,156	13,380
(a) Public Sector Undertakings	27,946	34,729	6,783	22,710	25,493	2,784
(b) Private Corporate Sector	66,029	73,976	7,946	40,067	50,663	10,596
3. Total (1B + 2)	40,25,401	42,51,501	2,26,100 (5.6)	33,14,370	35,83,482	2,69,112 (8.1)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	63,936	16,333	52,887	49,521	–3,366
B. Instruments Issued by Public Financial Institutions	31,296	34,681	3,385	32,597	28,908	–3,689
C. Bonds/Debentures Issued by Others	45,615	41,364	–4,250	30,902	37,825	6,923

Notes: 1. Data on investments are based on Statutory Section 42(2) Returns.

2. Figures in brackets are percentage variations.

6. Foreign Exchange Rates – Spot and Forward Premia

Foreign Currency	2011					Annual Appreciation (+)/ Depreciation (-) (per cent)				
	Oct. 24	Oct. 25	Oct. 26 +	Oct. 27 +	Oct. 28	Oct. 24	Oct. 25	Oct. 26 +	Oct. 27 +	Oct. 28
	1	2	3	4	5	6	7	8	9	10
RBI's Reference Rate (₹ per Foreign Currency)										
US Dollar	49.8745	49.6598			48.8210	—	-10.67			-8.87
Euro	69.5263	69.1510			69.2853	—	-9.86			-11.15
FEDAI Indicative Rates (₹ per Foreign Currency)										
US Dollar	{ Buying Selling	49.8400 49.8500	49.6650 49.6750		48.8300 48.8400	— —	-10.70 -10.70			-8.90 -8.90
Pound Sterling	{ Buying Selling	79.6850 79.7150	79.3950 79.4250		78.5775 78.5975	— —	-11.95 -11.96			-10.44 -10.43
Euro	{ Buying Selling	69.4775 69.4950	69.1325 69.1575		69.2600 69.2850	— —	-9.87 -9.86			-11.13 -11.11
100 Yen	{ Buying Selling	65.2775 65.3350	65.2725 65.3025		64.3675 64.3900	— —	-15.87 -15.88			-15.19 -15.18
Inter-Bank Forward Premia of US Dollar (per cent per annum)										
1-month	6.14	6.28			6.64					
3-month	5.29	5.24			5.49					
6-month	4.21	4.15			4.55					

+ 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			
					2010-2011		2011-2012		2010		2011	
	Mar. 31 #	Oct. 21 #	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
	1	2	3	4	5	6	7	8	9	10	11	12
M₃	64,99,548	69,58,664	-4,158	-0.1	4,77,770	8.5	4,59,116	7.1	8,97,619	17.3	8,78,162	14.4
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,197	9,52,190	2,958	0.3	73,248	9.5	37,993	4.2	1,27,791	17.9	1,11,449	13.3
(ii) Demand Deposits with Banks	7,17,660	6,46,007	-5,912	-0.9	11,726	1.6	-71,652	-10.0	1,34,211	22.5	-83,689	-11.5
(iii) Time Deposits with Banks	48,63,979	53,59,307	3	—	3,92,638	9.5	4,95,327	10.2	6,35,625	16.4	8,53,239	18.9
(iv) 'Other' Deposits with Reserve Bank	3,713	1,160	-1,207	-51.0	158	4.1	-2,552	-68.7	-9	-0.2	-2,837	-71.0
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	21,81,908	23,935	1.1	1,25,074	7.5	1,99,137	10.0	3,30,197	22.6	3,87,648	21.6
(a) Reserve Bank	3,96,555	3,94,737	52,612	—	-5,935	—	-1,818	—	1,61,928	—	1,89,086	—
(b) Other Banks	15,86,216	17,87,171	-28,677	-1.6	1,31,009	9.0	2,00,955	12.7	1,68,269	11.8	1,98,562	12.5
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	44,47,127	1,374	—	2,61,802	7.5	2,11,720	5.0	6,46,075	20.8	6,93,916	18.5
(a) Reserve Bank	2,164	1,878	555	—	149	—	-286	—	-5,013	—	401	—
(b) Other Banks	42,33,242	44,45,249	819	—	2,61,652	7.5	2,12,007	5.0	6,51,088	21.0	6,93,516	18.5
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	15,98,117	56,051	3.6	65,361	5.1	2,04,790	14.7	972	0.1	2,51,288	18.7
(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	12,81,800	85,518	7.1	-24,652	-2.9	1,57,119	14.0	81,046	10.9	4,55,849	55.2
	3,68,274	5,78,538	59,720	11.5	31,578	10.5	2,10,263	57.1	-54,367	-14.0	2,45,345	73.6

* 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			
					2010-2011		2011-2012		2010		2011	
	Mar. 31 #	Oct. 28 #	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
	1	2	3	4	5	6	7	8	9	10	11	12
Reserve Money	13,76,881	13,85,212	-3,979	-0.3	91,298	7.9	8,330	0.6	2,50,225	25.1	1,38,228	11.1
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	10,12,140	14,790	1.5	74,495	9.3	62,481	6.6	1,37,328	18.6	1,38,097	15.8
(ii) Bankers' Deposits with RBI	4,23,509	3,71,661	-19,020	-4.9	15,974	4.5	-51,849	-12.2	1,12,002	43.7	3,388	0.9
(iii) 'Other' Deposits with RBI	3,713	1,411	250	21.6	829	21.6	-2,302	-62.0	896	23.7	-3,257	-69.8
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which: to Centre	3,96,555	3,91,984	-2,753	—	67,429	—	-4,571	—	2,09,275	—	1,12,970	—
	3,94,035	3,91,681	-2,665	—	66,036	—	-2,353	—	2,08,006	—	1,14,065	—
(ii) RBI Credit to Banks & Commercial Sector o/w: to Banks (includes NABARD)	7,324	5,657	2,677	—	4,717	—	-1,667	—	1,160	—	-1,558	—
	5,159	3,779	2,677	—	4,473	—	-1,381	—	5,622	—	-1,863	—
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	15,30,763	-25,937	-1.7	64,199	5.2	2,02,210	15.2	-8,467	-0.6	2,34,615	18.1
(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) Net Non-monetary Liabilities of RBI	3,68,274	5,56,503	-22,035	-3.8	45,930	15.2	1,88,229	51.1	-46,836	-11.9	2,08,958	60.1

* 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
Oct. 24, 2011	1	31	98,285	31	98,285	8.25	—	—	—	—	—	98,285	—	−98,285
Oct. 25, 2011	3	36	1,09,230	36	1,09,230	8.25	1	175	1	175	7.50	1,09,055	—	−1,09,055
Oct. 28, 2011	3	21	59,345	21	59,345	8.50	1	900	1	900	7.50	58,445	—	−58,445

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						
				Com- petitive	Non- Com- petitive		Com- petitive	Non- Com- petitive					
	1	2	3	4	5	6	7	8	9	10	11	12	13
91-day Treasury Bills													
2010-2011 Jan. 5	Jan. 7	4,000	85	10,008	500	40	4,000	500	—	4,500	98.27	7.1027	62,859
2011-2012 Apr. 6	Apr. 8	4,000	78	14,105	—	35	4,000	—	—	4,000	98.26	7.1443	69,845
Jul. 6	Jul. 8	7,000	94	27,621	250	29	7,000	250	—	7,250	98.00	8.1857	1,21,860
Oct. 25	Oct. 28	4,000	71	13,337	504	25	4,000	504	—	4,504	97.89	8.6456	1,05,230
182-day Treasury Bills													
2010-2011 Jan. 5	Jan. 7	1,500	50	5,332	—	14	1,500	—	—	1,500	96.53	7.2954	20,500
2011-2012 Apr. 13	Apr. 15	2,000	74	7,744	1,500	25	2,000	1,500	—	3,500	96.43	7.4462	24,501
Jul. 6	Jul. 8	3,000	75	7,178	—	44	3,000	—	—	3,000	96.04	8.2692	34,251
Oct. 25	Oct. 28	4,000	57	9,325	—	32	4,000	—	—	4,000	95.86	8.7050	41,850
364-day Treasury Bills													
2010-2011 Jan. 12	Jan. 14	1,000	48	3,969	—	8	1,000	—	—	1,000	93.08	7.5012	42,610
2011-2012 Apr. 6	Apr. 8	2,000	80	8,350	—	31	2,000	—	—	2,000	93.02	7.5476	42,456
Jul. 13	Jul. 15	3,000	107	13,141	—	20	3,000	—	—	3,000	92.41	8.2360	53,308
Oct. 19	Oct. 21	4,000	85	10,695	5	31	4,000	5	—	4,005	92.05	8.6840	67,166

Notes: 1. For 91-day TBs, Uniform Price Auction was introduced from November 6, 1998. The format of auction has been changed to Multiple Price Auction from December 11, 2002.

2. Effective from auction dated June 2, 1999 non-competitive bids have been allowed in the case of 364-day TBs.

3. The presentation of implicit yield at cut-off price has been changed from actual/364 day count convention to actual/365 day count convention from auction dated October 27, 2004.

11. Cash Balances of Scheduled Commercial Banks (excluding Regional Rural Banks) with Reserve Bank of India

(₹ crore)

	Date													
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
	Oct. 22	Oct. 23	Oct. 24	Oct. 25	Oct. 26	Oct. 27	Oct. 28	Oct. 29	Oct. 30	Oct. 31	Nov. 1	Nov. 2	Nov. 3	Nov. 4
Average daily cash reserve requirement for the fortnight ending November 4, 2011	3,59,242	3,59,242	3,59,242	3,59,242	3,59,242	3,59,242	3,59,242	3,59,242	3,59,242	3,59,242	3,59,242	3,59,242	3,59,242	3,59,242
Cash Balance with RBI	3,74,628	3,74,628	3,89,386	3,96,250	3,95,710	3,96,892	3,51,022							

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	
Sep. 9, 2011	3,86,470		41,608		8.70-10.25	
Sep. 23, 2011	3,83,472		66,156		8.75-10.05	

@ 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. 31, 2011	1,48,812	21,797	7.67-14.50
Sep. 15, 2011	1,59,701	31,045	8.47-14.00

@ 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			
		Oct. 16	Aug. 20 *	Oct. 15 #	Week	Month	End March	Year
		1	2	3	4	5	6	7
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	183.0	200.2	204.5	0.3	0.9	8.5	11.7
(i) Fruits and Vegetables	3.84	174.0	195.9	206.2	0.3	5.9	23.5	18.5
Fuel and Power	14.91	148.3	166.8	170.1	—	0.4	7.7	14.7
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				
	Oct. 28	Oct. 24	Oct. 25	Oct. 26	Oct. 27 +	Oct. 28
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	19941.04	16939.28	17254.86	17288.83		17804.80
S & P CNX NIFTY (3.11.1995=1000)	5987.70	5098.35	5191.60	5201.80		5360.70

+ Market closed.

16. Average Daily Turnover in Call Money Market

(₹ crore)

	Week Ended						
	Sep. 16, 2011	Sep. 23, 2011	Sep. 30, 2011	Oct. 7, 2011	Oct. 14, 2011	Oct. 21, 2011	Oct. 28, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	12,370	11,605	10,070	9,823	12,907	8,972	12,550
(b) Lendings	13,188	12,723	10,522	10,681	13,645	9,467	12,985
2. Primary Dealers							
(a) Borrowings	818	1,118	452	858	738	495	435
(b) Lendings	—	—	—	—	—	—	—
3. Total							
(a) Borrowings	13,188	12,723	10,522	10,681	13,645	9,467	12,985
(b) Lendings	13,188	12,723	10,522	10,681	13,645	9,467	12,985

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					
	Sep. 23, 2011	Sep. 30, 2011	Oct. 7, 2011	Oct. 14, 2011	Oct. 21, 2011	Oct. 28, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	1,10,268	88,685	83,341	1,03,415	1,10,688	54,170
(b) State Government Securities	1,670	540	2,247	1,716	2,143	456
(c) 91-Day Treasury Bills	11,650	10,331	9,259	6,413	5,256	4,966
(d) 182-Day Treasury Bills	420	1,370	2,090	1,991	1,184	1,452
(e) 364-Day Treasury Bills	2,468	1,264	2,960	2,402	3,106	988
II. RBI*	233	3	379	89	422	536

@ 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 Cancel-lation	Spot	Forward	Forward Cancel-lation	Spot	Swap	Forward	Spot	Swap	Forward
	1	2	3	4	5	6	7	8	9	10	11	12
Purchases												
Oct. 10, 2011	1,640	1,219	407	119	328	297	5,228	3,649	451	2,947	638	51
Oct. 11, 2011	2,299	1,515	749	322	187	192	7,439	6,065	415	3,560	1,824	168
Oct. 12, 2011	2,858	1,567	840	168	342	266	6,400	6,782	651	3,807	1,391	95
Oct. 13, 2011	2,329	1,389	780	158	340	272	6,208	5,101	776	2,927	1,709	96
Oct. 14, 2011	2,431	1,252	660	114	311	316	6,210	6,468	675	3,633	1,296	121
Sales												
Oct. 10, 2011	1,637	1,689	385	110	318	280	5,148	3,756	481	2,944	653	63
Oct. 11, 2011	2,672	1,448	528	321	201	159	7,263	6,257	405	3,452	1,890	171
Oct. 12, 2011	3,025	1,551	469	167	307	272	6,293	7,730	749	3,861	1,515	65
Oct. 13, 2011	2,577	1,544	429	160	389	194	6,290	5,380	776	2,926	1,745	87
Oct. 14, 2011	2,500	1,693	577	114	316	289	6,025	7,150	903	3,659	1,272	128

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					
	Sep. 23, 2011	Sep. 30, 2011 @	Oct. 7, 2011	Oct. 14, 2011	Oct. 21, 2011	Oct. 28, 2011
	1	2	3	4	5	6
Amount	767.17	363.36	467.49	452.54	1,326.51	294.62

@ The data pertain to week ended September 29, 2011 as markets were closed on September 30, 2011.

Source: National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	October 28, 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	—	36,624	14,822	17,383	68,828	748	25,410
State Governments	60,670	26,229	900	419	88,218	-8,074	-23,271
Others	4,117	42,377	26,128	49,364	1,21,987	-2,706	38,589

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Oct. 28, 2011)	2010-2011 (Upto Oct. 29, 2010)	2010-2011	2011-2012 (Upto Oct. 28, 2011)	2010-2011 (Upto Oct. 29, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	2,78,000	3,28,000	4,37,000	2,15,419	2,42,818	3,25,414
2. RBI's OMO*: Sales	4,839	5,333	11,575			
Purchases	4,854	5,321	78,799			

* RBI's sales and purchases include transactions in other offices and transactions on behalf of the State Governments and others.

22. Secondary Market Transactions in Government Securities (Face Value)[@]

(Amount in ₹ crore)

Item	For the Week Ended Oct. 21, 2011			For the Week Ended Oct. 28, 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	1,133	8.4428	8.6174	1,008	8.6143	8.7134
2013-14	—	—	—	—	—	—
2014-15	86	8.5415	8.6432	—	—	—
2015-16	16	8.5751	8.5804	75	8.5024	9.1849
2016-17	990	8.7131	8.7676	267	8.6901	8.7787
2017-18	36	8.7457	8.7457	5	8.8014	8.8014
2018-19	5,175	8.7263	8.8494	1,749	8.6779	8.8298
2019-20	—	—	—	—	—	—
2020-21	11	9.2897	9.2914	—	—	—
Beyond 2021	47,895	8.7217	9.0869	23,981	8.6711	9.0008
2. State Government Securities	1,071	8.8668	9.0900	228	8.9594	9.0586
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	596	8.1500	8.4287	315	8.3000	8.4950
(b) 15-91 days	2,927	8.2500	8.7504	2,303	8.3499	8.6600
(c) 92-182 days	173	8.4998	8.6001	591	8.5489	8.7050
(d) 183-364 days	1,077	8.5233	8.6840	494	8.5557	8.6500
II. RBI* : Sales	230			248		
Purchases	192			288 +		
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	50,861	6.85 (1)	9.35 (90)	28,248	7.00 (1)	10.25 (17)
2. State Govt. Securities	96	8.15 (1)	8.25 (3)	35	8.30 (1)	9.00 (15)
3. 91-day Treasury Bills	24,055	6.75 (1)	8.65 (3)	10,047	8.10 (1)	8.50 (3)
4. 182-day Treasury Bills	5,233	8.10 (1)	8.30 (3)	2,237	8.20 (1)	8.50 (3)
5. 364-day Treasury Bills	11,809	8.10 (1)	8.50 (3)	7,054	8.20 (1)	8.50 (3)
IV. RBI: Repo ✕ ^	3,08,720	—	8.25	2,66,860	8.25	8.50
Reverse Repo !	1,305	—	7.25	1,075	7.25	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.

Above information can also be directly accessed on Internet at <http://www.wss.rbi.org.in>

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