

TABLE 61 : FINANCIAL MARKETS - SELECT INDICATORS

| Month  | Call Money Rate<br>(Per cent) | Exchange Rate<br>(Rs./US \$) | Month  | Call Money Rate<br>(Per cent) | Exchange Rate<br>(Rs./US \$) | Month  | Call Money Rate<br>(Per cent) | Exchange Rate<br>(Rs./US \$) |
|--------|-------------------------------|------------------------------|--------|-------------------------------|------------------------------|--------|-------------------------------|------------------------------|
| 1      | 2                             | 3                            | 1      | 2                             | 3                            | 1      | 2                             | 3                            |
| Apr-50 | 0.82                          | 4.7600                       | Apr-55 | 2.93                          | 4.7600                       | Apr-60 | 3.50                          | 4.7600                       |
| May-50 | 0.81                          | 4.7600                       | May-55 | 2.92                          | 4.7600                       | May-60 | 3.50                          | 4.7600                       |
| Jun-50 | 0.50                          | 4.7600                       | Jun-55 | 2.49                          | 4.7600                       | Jun-60 | 3.50                          | 4.7600                       |
| Jul-50 | 0.54                          | 4.7600                       | Jul-55 | 2.47                          | 4.7600                       | Jul-60 | 3.52                          | 4.7600                       |
| Aug-50 | 0.51                          | 4.7600                       | Aug-55 | 2.67                          | 4.7600                       | Aug-60 | 3.51                          | 4.7600                       |
| Sep-50 | 0.51                          | 4.7600                       | Sep-55 | 2.80                          | 4.7600                       | Sep-60 | 3.51                          | 4.7600                       |
| Oct-50 | 0.50                          | 4.7600                       | Oct-55 | 1.85                          | 4.7600                       | Oct-60 | 4.11                          | 4.7600                       |
| Nov-50 | 0.65                          | 4.7600                       | Nov-55 | 2.54                          | 4.7600                       | Nov-60 | 4.20                          | 4.7600                       |
| Dec-50 | 0.57                          | 4.7600                       | Dec-55 | 2.91                          | 4.7600                       | Dec-60 | 4.18                          | 4.7600                       |
| Jan-51 | 0.81                          | 4.7600                       | Jan-56 | 3.00                          | 4.7600                       | Jan-61 | 5.18                          | 4.7600                       |
| Feb-51 | 1.04                          | 4.7600                       | Feb-56 | 3.01                          | 4.7600                       | Feb-61 | 5.26                          | 4.7600                       |
| Mar-51 | 1.00                          | 4.7600                       | Mar-56 | 3.23                          | 4.7600                       | Mar-61 | 5.26                          | 4.7600                       |
| Apr-51 | 1.00                          | 4.7600                       | Apr-56 | 3.26                          | 4.7600                       | Apr-61 | 5.21                          | 4.7600                       |
| May-51 | 1.01                          | 4.7600                       | May-56 | 3.26                          | 4.7600                       | May-61 | 4.92                          | 4.7600                       |
| Jun-51 | 1.01                          | 4.7600                       | Jun-56 | 3.18                          | 4.7600                       | Jun-61 | 4.46                          | 4.7600                       |
| Jul-51 | 0.97                          | 4.7600                       | Jul-56 | 3.07                          | 4.7600                       | Jul-61 | 3.46                          | 4.7600                       |
| Aug-51 | 0.88                          | 4.7600                       | Aug-56 | 3.08                          | 4.7600                       | Aug-61 | 2.24                          | 4.7600                       |
| Sep-51 | 0.58                          | 4.7600                       | Sep-56 | 3.23                          | 4.7600                       | Sep-61 | 3.87                          | 4.7600                       |
| Oct-51 | 0.51                          | 4.7600                       | Oct-56 | 3.24                          | 4.7600                       | Oct-61 | 4.23                          | 4.7600                       |
| Nov-51 | 0.85                          | 4.7600                       | Nov-56 | 3.25                          | 4.7600                       | Nov-61 | 4.03                          | 4.7600                       |
| Dec-51 | 1.55                          | 4.7600                       | Dec-56 | 3.27                          | 4.7600                       | Dec-61 | 4.07                          | 4.7600                       |
| Jan-52 | 2.63                          | 4.7600                       | Jan-57 | 3.25                          | 4.7600                       | Jan-62 | 4.49                          | 4.7600                       |
| Feb-52 | 2.74                          | 4.7600                       | Feb-57 | 3.42                          | 4.7600                       | Feb-62 | 4.62                          | 4.7600                       |
| Mar-52 | 2.82                          | 4.7600                       | Mar-57 | 3.49                          | 4.7600                       | Mar-62 | 5.05                          | 4.7600                       |
| Apr-52 | 2.96                          | 4.7600                       | Apr-57 | 3.49                          | 4.7600                       | Apr-62 | 4.19                          | 4.7600                       |
| May-52 | 2.75                          | 4.7600                       | May-57 | 3.51                          | 4.7600                       | May-62 | 3.70                          | 4.7600                       |
| Jun-52 | 1.91                          | 4.7600                       | Jun-57 | 3.50                          | 4.7600                       | Jun-62 | 2.88                          | 4.7600                       |
| Jul-52 | 1.39                          | 4.7600                       | Jul-57 | 3.37                          | 4.7600                       | Jul-62 | 1.80                          | 4.7600                       |
| Aug-52 | 1.48                          | 4.7600                       | Aug-57 | 3.35                          | 4.7600                       | Aug-62 | 2.20                          | 4.7600                       |
| Sep-52 | 1.86                          | 4.7600                       | Sep-57 | 2.63                          | 4.7600                       | Sep-62 | 4.15                          | 4.7600                       |
| Oct-52 | 1.75                          | 4.7600                       | Oct-57 | 2.69                          | 4.7600                       | Oct-62 | 3.14                          | 4.7600                       |
| Nov-52 | 0.73                          | 4.7600                       | Nov-57 | 2.94                          | 4.7600                       | Nov-62 | 3.11                          | 4.7600                       |
| Dec-52 | 2.10                          | 4.7600                       | Dec-57 | 2.75                          | 4.7600                       | Dec-62 | 5.00                          | 4.7600                       |
| Jan-53 | 2.86                          | 4.7600                       | Jan-58 | 3.05                          | 4.7600                       | Jan-63 | 4.86                          | 4.7600                       |
| Feb-53 | 2.72                          | 4.7600                       | Feb-58 | 3.03                          | 4.7600                       | Feb-63 | 5.84                          | 4.7600                       |
| Mar-53 | 2.74                          | 4.7600                       | Mar-58 | 3.01                          | 4.7600                       | Mar-63 | 6.22                          | 4.7600                       |
| Apr-53 | 2.84                          | 4.7600                       | Apr-58 | 3.01                          | 4.7600                       | Apr-63 | 5.00                          | 4.7600                       |
| May-53 | 2.72                          | 4.7600                       | May-58 | 3.00                          | 4.7600                       | May-63 | 4.88                          | 4.7600                       |
| Jun-53 | 2.64                          | 4.7600                       | Jun-58 | 2.94                          | 4.7600                       | Jun-63 | 3.51                          | 4.7600                       |
| Jul-53 | 1.64                          | 4.7600                       | Jul-58 | 2.59                          | 4.7600                       | Jul-63 | 1.35                          | 4.7600                       |
| Aug-53 | 1.55                          | 4.7600                       | Aug-58 | 2.52                          | 4.7600                       | Aug-63 | 2.10                          | 4.7600                       |
| Sep-53 | 1.71                          | 4.7600                       | Sep-58 | 2.05                          | 4.7600                       | Sep-63 | 2.58                          | 4.7600                       |
| Oct-53 | 1.22                          | 4.7600                       | Oct-58 | 1.98                          | 4.7600                       | Oct-63 | 2.35                          | 4.7600                       |
| Nov-53 | 1.44                          | 4.7600                       | Nov-58 | 1.68                          | 4.7600                       | Nov-63 | 2.01                          | 4.7600                       |
| Dec-53 | 2.18                          | 4.7600                       | Dec-58 | 2.00                          | 4.7600                       | Dec-63 | 4.43                          | 4.7600                       |
| Jan-54 | 2.76                          | 4.7600                       | Jan-59 | 3.39                          | 4.7600                       | Jan-64 | 4.96                          | 4.7600                       |
| Feb-54 | 2.99                          | 4.7600                       | Feb-59 | 3.12                          | 4.7600                       | Feb-64 | 5.82                          | 4.7600                       |
| Mar-54 | 2.99                          | 4.7600                       | Mar-59 | 3.51                          | 4.7600                       | Mar-64 | 6.23                          | 4.7600                       |
| Apr-54 | 2.99                          | 4.7600                       | Apr-59 | 3.68                          | 4.7600                       | Apr-64 | 6.06                          | 4.7600                       |
| May-54 | 2.94                          | 4.7600                       | May-59 | 3.63                          | 4.7600                       | May-64 | 5.62                          | 4.7600                       |
| Jun-54 | 2.76                          | 4.7600                       | Jun-59 | 2.67                          | 4.7600                       | Jun-64 | 3.35                          | 4.7600                       |
| Jul-54 | 2.30                          | 4.7600                       | Jul-59 | 2.04                          | 4.7600                       | Jul-64 | 1.60                          | 4.7600                       |
| Aug-54 | 2.24                          | 4.7600                       | Aug-59 | 2.05                          | 4.7600                       | Aug-64 | 2.37                          | 4.7600                       |
| Sep-54 | 1.75                          | 4.7600                       | Sep-59 | 1.53                          | 4.7600                       | Sep-64 | 2.91                          | 4.7600                       |
| Oct-54 | 2.00                          | 4.7600                       | Oct-59 | 2.64                          | 4.7600                       | Oct-64 | 1.80                          | 4.7600                       |
| Nov-54 | 1.79                          | 4.7600                       | Nov-59 | 1.59                          | 4.7600                       | Nov-64 | 2.42                          | 4.7600                       |
| Dec-54 | 2.42                          | 4.7600                       | Dec-59 | 2.92                          | 4.7600                       | Dec-64 | 4.89                          | 4.7600                       |
| Jan-55 | 3.00                          | 4.7600                       | Jan-60 | 3.50                          | 4.7600                       | Jan-65 | 4.80                          | 4.7600                       |
| Feb-55 | 3.00                          | 4.7600                       | Feb-60 | 3.50                          | 4.7600                       | Feb-65 | 5.31                          | 4.7600                       |
| Mar-55 | 3.00                          | 4.7600                       | Mar-60 | 3.51                          | 4.7600                       | Mar-65 | 7.64                          | 4.7600                       |

(Continued)

TABLE 61 : FINANCIAL MARKETS - SELECT INDICATORS (Contd.)

| Month  | Call Money Rate<br>(Per cent) | Exchange Rate<br>(Rs./US \$) | Month  | Call Money Rate<br>(Per cent) | Exchange Rate<br>(Rs./US \$) |
|--------|-------------------------------|------------------------------|--------|-------------------------------|------------------------------|
| 1      | 2                             | 3                            | 1      | 2                             | 3                            |
| Apr-65 | 7.89                          | 4.7600                       | Apr-70 | 7.81                          | 7.5360                       |
| May-65 | 8.40                          | 4.7600                       | May-70 | 6.53                          | 7.5470                       |
| Jun-65 | 7.31                          | 4.7600                       | Jun-70 | 6.58                          | 7.5640                       |
| Jul-65 | 4.09                          | 4.7600                       | Jul-70 | 5.20                          | 7.5870                       |
| Aug-65 | 4.95                          | 4.7600                       | Aug-70 | 4.24                          | 7.6050                       |
| Sep-65 | 7.87                          | 4.7600                       | Sep-70 | 4.02                          | 7.5930                       |
| Oct-65 | 6.38                          | 4.7600                       | Oct-70 | 5.08                          | 7.5870                       |
| Nov-65 | 4.74                          | 4.7600                       | Nov-70 | 5.74                          | 7.5870                       |
| Dec-65 | 5.90                          | 4.7600                       | Dec-70 | 6.41                          | 7.5760                       |
| Jan-66 | 3.99                          | 4.7600                       | Jan-71 | 7.61                          | 7.5020                       |
| Feb-66 | 4.04                          | 4.7600                       | Feb-71 | 11.68                         | 7.5080                       |
| Mar-66 | 6.09                          | 4.7600                       | Mar-71 | 10.93                         | 7.5020                       |
| Apr-66 | 5.40                          | 4.7600                       | Apr-71 | 8.72                          | 7.4960                       |
| May-66 | 4.15                          | 4.7600                       | May-71 | 5.05                          | 7.5020                       |
| Jun-66 | 3.99                          | 7.5000                       | Jun-71 | 4.50                          | 7.5020                       |
| Jul-66 | 3.76                          | 7.5000                       | Jul-71 | 4.64                          | 7.5020                       |
| Aug-66 | 3.80                          | 7.5000                       | Aug-71 | 4.72                          | 7.5930                       |
| Sep-66 | 3.93                          | 7.5000                       | Sep-71 | 4.79                          | 7.5590                       |
| Oct-66 | 3.96                          | 7.5000                       | Oct-71 | 4.66                          | 7.5590                       |
| Nov-66 | 4.15                          | 7.5000                       | Nov-71 | 3.48                          | 7.5590                       |
| Dec-66 | 5.28                          | 7.5000                       | Dec-71 | 4.79                          | 7.5092                       |
| Jan-67 | 5.91                          | 7.5000                       | Jan-72 | 7.49                          | 7.3746                       |
| Feb-67 | 6.00                          | 7.5000                       | Feb-72 | 7.50                          | 7.2839                       |
| Mar-67 | 9.98                          | 7.5000                       | Mar-72 | 8.13                          | 7.2369                       |
| Apr-67 | 7.15                          | 7.5000                       | Apr-72 | 5.00                          | 7.2800                       |
| May-67 | 5.89                          | 7.5000                       | May-72 | 4.16                          | 7.2800                       |
| Jun-67 | 5.05                          | 7.5000                       | Jun-72 | 3.90                          | 7.2800                       |
| Jul-67 | 3.92                          | 7.5000                       | Jul-72 | 3.00                          | 7.7000                       |
| Aug-67 | 3.78                          | 7.5000                       | Aug-72 | 3.25                          | 7.6700                       |
| Sep-67 | 4.21                          | 7.5000                       | Sep-72 | 3.16                          | 7.7000                       |
| Oct-67 | 3.83                          | 7.5000                       | Oct-72 | 3.11                          | 7.8500                       |
| Nov-67 | 3.87                          | 7.5000                       | Nov-72 | 3.52                          | 8.0000                       |
| Dec-67 | 4.60                          | 7.5000                       | Dec-72 | 4.02                          | 8.0200                       |
| Jan-68 | 4.00                          | 7.5000                       | Jan-73 | 4.75                          | 7.9800                       |
| Feb-68 | 4.62                          | 7.5000                       | Feb-73 | 4.21                          | 7.7400                       |
| Mar-68 | 4.65                          | 7.5000                       | Mar-73 | 5.85                          | 7.6000                       |
| Apr-68 | 4.48                          | 7.5000                       | Apr-73 | 5.47                          | 7.5700                       |
| May-68 | 4.32                          | 7.5000                       | May-73 | 5.52                          | 7.4200                       |
| Jun-68 | 4.13                          | 7.5000                       | Jun-73 | 5.84                          | 7.3000                       |
| Jul-68 | 3.42                          | 7.5000                       | Jul-73 | 5.73                          | 7.4000                       |
| Aug-68 | 3.28                          | 7.5000                       | Aug-73 | 4.27                          | 7.5900                       |
| Sep-68 | 3.81                          | 7.5000                       | Sep-73 | 6.41                          | 7.7700                       |
| Oct-68 | 3.61                          | 7.5000                       | Oct-73 | 8.04                          | 7.7400                       |
| Nov-68 | 3.27                          | 7.5000                       | Nov-73 | 10.54                         | 7.8700                       |
| Dec-68 | 3.25                          | 7.5000                       | Dec-73 | 12.96                         | 8.1100                       |
| Jan-69 | 3.69                          | 7.5000                       | Jan-74 | 15.00                         | 8.4500                       |
| Feb-69 | 4.03                          | 7.5000                       | Feb-74 | 15.00                         | 8.2600                       |
| Mar-69 | 4.96                          | 7.5000                       | Mar-74 | 15.00                         | 8.0300                       |
| Apr-69 | 4.38                          | 7.5000                       | Apr-74 | 15.00                         | 7.8600                       |
| May-69 | 3.79                          | 7.5000                       | May-74 | 15.01                         | 7.7900                       |
| Jun-69 | 3.49                          | 7.5000                       | Jun-74 | 15.00                         | 7.8600                       |
| Jul-69 | 3.49                          | 7.5000                       | Jul-74 | 12.97                         | 7.8700                       |
| Aug-69 | 3.26                          | 7.5000                       | Aug-74 | 12.64                         | 8.0100                       |
| Sep-69 | 3.73                          | 7.5000                       | Sep-74 | 12.66                         | 8.1100                       |
| Oct-69 | 3.98                          | 7.5000                       | Oct-74 | 13.79                         | 8.0600                       |
| Nov-69 | 4.00                          | 7.5000                       | Nov-74 | 11.11                         | 8.0800                       |
| Dec-69 | 4.16                          | 7.5000                       | Dec-74 | 11.11                         | 8.0700                       |
| Jan-70 | 4.51                          | 7.5470                       |        |                               |                              |
| Feb-70 | 5.13                          | 7.5360                       |        |                               |                              |
| Mar-70 | 6.86                          | 7.5360                       |        |                               |                              |

TABLE 61 : FINANCIAL MARKETS - SELECT INDICATORS (Contd.)

| Month  | Call Money<br>Rate<br>(Per cent) | Exchange<br>Rate<br>(Rs./US \$) | 36-Country Bilateral Weights (Base : 1985=100) |        |                     |        |
|--------|----------------------------------|---------------------------------|--|--------|---------------------|--------|
|        |                                  |                                 | Export-based Weights                           |        | Trade-based Weights |        |
|        |                                  |                                 | REER   | NEER   | REER                | NEER   |
| 1      | 2                                | 3                               | 4  | 5      | 6                   | 7      |
| Jan-75 | 8.44                             | 7.9600                          | 121.44   | 105.54 | 120.35              | 103.35 |
| Feb-75 | 14.39                            | 7.8500                          | 119.82   | 105.14 | 118.76              | 102.99 |
| Mar-75 | 14.77                            | 7.7700                          | 120.37   | 105.54 | 119.25              | 103.36 |
| Apr-75 | 13.32                            | 7.9300                          | 117.02   | 104.58 | 116.11              | 102.45 |
| May-75 | 12.17                            | 8.1000                          | 116.57   | 103.14 | 114.97              | 100.50 |
| Jun-75 | 8.80                             | 8.2500                          | 114.16   | 101.99 | 112.63              | 99.36  |
| Jul-75 | 6.54                             | 8.5100                          | 109.89   | 100.63 | 108.55              | 98.18  |
| Aug-75 | 6.43                             | 8.7900                          | 109.47   | 98.93  | 108.59              | 96.75  |
| Sep-75 | 7.70                             | 8.9200                          | 108.99   | 98.98  | 108.12              | 96.82  |
| Oct-75 | 8.72                             | 8.9000                          | 108.11   | 98.97  | 107.16              | 96.74  |
| Nov-75 | 11.64                            | 8.9300                          | 105.21   | 98.82  | 104.32              | 96.57  |
| Dec-75 | 11.83                            | 8.9600                          | 102.28   | 99.00  | 101.46              | 96.76  |
| Jan-76 | 12.80                            | 8.9400                          | 100.21   | 99.33  | 99.41               | 97.06  |
| Feb-76 | 13.89                            | 8.9500                          | 98.50  | 99.23  | 97.59               | 96.88  |
| Mar-76 | 10.95                            | 9.0100                          | 97.33  | 99.80  | 96.30               | 97.35  |
| Apr-76 | 9.85                             | 9.1100                          | 99.02  | 99.38  | 97.99               | 96.90  |
| May-76 | 9.83                             | 9.1200                          | 100.62   | 99.57  | 99.66               | 97.09  |
| Jun-76 | 10.15                            | 9.0700                          | 102.26   | 100.46 | 101.27              | 97.95  |
| Jul-76 | 10.67                            | 8.9600                          | 104.60   | 101.26 | 103.40              | 98.83  |
| Aug-76 | 10.01                            | 8.9700                          | 103.95   | 100.75 | 102.79              | 98.33  |
| Sep-76 | 9.67                             | 9.0900                          | 102.86   | 99.75  | 101.67              | 97.36  |
| Oct-76 | 12.50                            | 8.9700                          | 102.99   | 101.51 | 101.64              | 98.92  |
| Nov-76 | 12.50                            | 8.9800                          | 102.31   | 101.95 | 100.99              | 99.39  |
| Dec-76 | 12.50                            | 8.8500                          | 102.96   | 102.89 | 101.85              | 100.40 |
| Jan-77 | 12.50                            | 8.8700                          | 102.07   | 102.14 | 100.84              | 99.65  |
| Feb-77 | 12.50                            | 8.8900                          | 103.38   | 101.94 | 102.16              | 99.55  |
| Mar-77 | 12.50                            | 8.8500                          | 102.88   | 101.91 | 101.79              | 99.64  |
| Apr-77 | 10.75                            | 8.8400                          | 101.95   | 101.38 | 101.04              | 99.23  |
| May-77 | 9.30                             | 8.8400                          | 103.18   | 101.44 | 102.26              | 99.24  |
| Jun-77 | 7.98                             | 8.8400                          | 102.79   | 101.21 | 101.95              | 99.09  |
| Jul-77 | 8.90                             | 8.8200                          | 101.98   | 100.33 | 101.08              | 98.24  |
| Aug-77 | 9.37                             | 8.7400                          | 102.66   | 101.61 | 101.77              | 99.52  |
| Sep-77 | 8.95                             | 8.7200                          | 102.48   | 102.03 | 101.54              | 99.90  |
| Oct-77 | 9.80                             | 8.5800                          | 100.64   | 102.13 | 99.77               | 100.05 |
| Nov-77 | 9.98                             | 8.6600                          | 98.58  | 100.92 | 97.43               | 98.63  |
| Dec-77 | 9.75                             | 8.5000                          | 100.85   | 102.51 | 99.35               | 99.80  |
| Jan-78 | 10.02                            | 8.1300                          | 101.98   | 105.08 | 100.46              | 102.39 |
| Feb-78 | 7.76                             | 8.1100                          | 99.76  | 105.03 | 98.34               | 102.31 |
| Mar-78 | 8.64                             | 8.2500                          | 97.70  | 102.54 | 96.42               | 99.93  |
| Apr-78 | 7.13                             | 8.5100                          | 93.65  | 99.19  | 92.65               | 96.77  |
| May-78 | 7.02                             | 8.6000                          | 93.29  | 99.07  | 92.33               | 96.65  |
| Jun-78 | 8.50                             | 8.3500                          | 95.15  | 100.86 | 94.20               | 98.54  |
| Jul-78 | 7.81                             | 8.1000                          | 96.62  | 101.87 | 95.71               | 99.69  |
| Aug-78 | 6.80                             | 8.0700                          | 95.02  | 100.25 | 94.19               | 98.17  |
| Sep-78 | 6.35                             | 8.0400                          | 94.70  | 100.50 | 93.83               | 98.36  |
| Oct-78 | 8.15                             | 7.9100                          | 93.72  | 99.54  | 92.70               | 97.25  |
| Nov-78 | 8.36                             | 8.3000                          | 91.60  | 97.61  | 90.49               | 95.18  |
| Dec-78 | 8.45                             | 8.1900                          | 91.13  | 98.61  | 89.94               | 96.05  |
| Jan-79 | 8.50                             | 8.2300                          | 91.00  | 99.24  | 89.37               | 96.19  |
| Feb-79 | 8.50                             | 8.2300                          | 89.81  | 99.38  | 88.26               | 96.34  |
| Mar-79 | 8.50                             | 8.1900                          | 91.65  | 100.04 | 90.03               | 97.01  |
| Apr-79 | 8.43                             | 8.2300                          | 93.90  | 100.70 | 92.18               | 97.61  |
| May-79 | 8.29                             | 8.2600                          | 94.83  | 101.23 | 93.09               | 98.10  |
| Jun-79 | 8.46                             | 8.0800                          | 96.79  | 102.82 | 95.01               | 99.63  |
| Jul-79 | 8.50                             | 7.8900                          | 99.91  | 103.47 | 97.93               | 100.22 |
| Aug-79 | 8.48                             | 8.0500                          | 100.47   | 101.94 | 98.46               | 98.71  |
| Sep-79 | 8.50                             | 8.1300                          | 99.90  | 101.27 | 97.86               | 97.93  |
| Oct-79 | 8.50                             | 8.2400                          | 99.24  | 101.09 | 97.17               | 97.61  |
| Nov-79 | 8.41                             | 8.1400                          | 100.35   | 103.22 | 98.07               | 99.53  |
| Dec-79 | 8.50                             | 8.0900                          | 101.07   | 102.95 | 98.86               | 99.41  |
| Jan-80 | 8.50                             | 7.9500                          | 100.65   | 104.21 | 98.60               | 100.75 |
| Feb-80 | 8.50                             | 7.9500                          | 101.12   | 105.18 | 98.95               | 101.73 |
| Mar-80 | 8.50                             | 8.1600                          | 100.82   | 105.37 | 98.78               | 101.98 |

TABLE 61 : FINANCIAL MARKETS - SELECT INDICATORS (Contd.)

| Month  | Call Money Rate<br>(Per cent) | Exchange Rate<br>(Rs./US \$) | 36-Country Bilateral Weights (Base : 1985=100) |        |                     |        |
|--------|-------------------------------|------------------------------|--|--------|---------------------|--------|
|        |                               |                              | Export-based Weights                           |        | Trade-based Weights |        |
|        |                               |                              | REER   | NEER   | REER                | NEER   |
| 1      | 2                             | 3                            | 4  | 5      | 6                   | 7      |
| Apr-80 | 7.53                          | 8.0300                       | 101.36   | 106.85 | 99.17               | 103.44 |
| May-80 | 7.55                          | 7.8800                       | 101.66   | 105.57 | 99.92               | 102.33 |
| Jun-80 | 9.84                          | 7.8500                       | 103.33   | 104.89 | 101.60              | 101.72 |
| Jul-80 | 9.35                          | 7.7700                       | 107.84   | 105.85 | 105.99              | 102.60 |
| Aug-80 | 4.91                          | 7.7800                       | 108.98   | 106.76 | 107.09              | 103.46 |
| Sep-80 | 4.50                          | 7.7500                       | 108.98   | 106.44 | 107.23              | 103.27 |
| Oct-80 | 4.56                          | 7.7300                       | 109.66   | 107.01 | 107.96              | 103.95 |
| Nov-80 | 6.51                          | 7.7900                       | 107.19   | 108.12 | 105.57              | 105.09 |
| Dec-80 | 6.65                          | 7.9200                       | 105.34   | 107.41 | 103.82              | 104.54 |
| Jan-81 | 6.68                          | 7.9700                       | 105.72   | 106.30 | 104.34              | 103.67 |
| Feb-81 | 7.26                          | 8.2300                       | 106.86   | 106.15 | 105.59              | 103.63 |
| Mar-81 | 9.76                          | 8.2100                       | 106.85   | 106.43 | 105.50              | 103.86 |
| Apr-81 | 9.01                          | 8.2828                       | 109.10   | 107.70 | 107.82              | 105.09 |
| May-81 | 7.69                          | 8.4371                       | 110.22   | 108.84 | 109.09              | 106.31 |
| Jun-81 | 7.20                          | 8.6493                       | 109.78   | 108.50 | 108.81              | 106.04 |
| Jul-81 | 7.26                          | 8.9148                       | 109.92   | 107.20 | 108.89              | 104.74 |
| Aug-81 | 8.99                          | 9.0450                       | 110.43   | 107.36 | 109.39              | 104.91 |
| Sep-81 | 9.61                          | 9.1257                       | 105.42   | 104.63 | 104.17              | 102.04 |
| Oct-81 | 9.77                          | 9.1540                       | 104.10   | 104.02 | 102.62              | 101.14 |
| Nov-81 | 10.00                         | 9.1367                       | 102.15   | 103.55 | 100.68              | 100.67 |
| Dec-81 | 10.00                         | 9.1559                       | 101.07   | 103.80 | 99.54               | 100.98 |
| Jan-82 | 10.00                         | 9.1716                       | 102.38   | 105.03 | 100.97              | 102.17 |
| Feb-82 | 10.00                         | 9.2354                       | 102.50   | 106.69 | 101.17              | 103.87 |
| Mar-82 | 10.00                         | 9.3118                       | 101.82   | 107.13 | 100.63              | 104.47 |
| Apr-82 | 9.97                          | 9.3815                       | 101.21   | 107.37 | 100.05              | 104.70 |
| May-82 | 9.82                          | 9.3121                       | 100.19   | 106.51 | 99.04               | 103.88 |
| Jun-82 | 7.25                          | 9.4818                       | 102.85   | 107.30 | 101.90              | 104.88 |
| Jul-82 | 5.88                          | 9.5588                       | 104.91   | 108.04 | 104.01              | 105.51 |
| Aug-82 | 4.80                          | 9.5819                       | 105.15   | 107.77 | 104.30              | 105.39 |
| Sep-82 | 4.27                          | 9.6574                       | 103.67   | 107.99 | 102.89              | 105.69 |
| Oct-82 | 4.43                          | 9.7020                       | 103.50   | 108.83 | 102.65              | 106.47 |
| Nov-82 | 4.91                          | 9.7824                       | 103.03   | 108.69 | 102.12              | 106.33 |
| Dec-82 | 5.87                          | 9.7316                       | 100.68   | 106.80 | 99.73               | 104.56 |
| Jan-83 | 8.00                          | 9.8600                       | 99.20  | 104.91 | 98.31               | 102.77 |
| Feb-83 | 8.43                          | 9.9322                       | 99.81  | 105.18 | 98.93               | 103.08 |
| Mar-83 | 9.97                          | 10.0108                      | 100.85   | 105.72 | 100.06              | 103.71 |
| Apr-83 | 9.91                          | 10.0025                      | 102.16   | 106.39 | 101.44              | 104.39 |
| May-83 | 8.98                          | 10.0325                      | 104.11   | 106.21 | 103.53              | 104.34 |
| Jun-83 | 9.36                          | 10.1093                      | 104.49   | 107.26 | 104.04              | 105.47 |
| Jul-83 | 7.80                          | 10.1216                      | 105.09   | 107.85 | 104.67              | 106.14 |
| Aug-83 | 6.74                          | 10.2071                      | 106.47   | 108.59 | 106.15              | 106.98 |
| Sep-83 | 7.00                          | 10.2203                      | 107.56   | 108.62 | 107.26              | 107.06 |
| Oct-83 | 7.70                          | 10.2538                      | 106.28   | 107.28 | 106.15              | 105.99 |
| Nov-83 | 8.40                          | 10.3856                      | 106.03   | 107.40 | 105.92              | 106.20 |
| Dec-83 | 8.13                          | 10.5185                      | 105.30   | 107.22 | 105.21              | 106.15 |
| Jan-84 | 9.98                          | 10.7477                      | 103.26   | 105.89 | 103.27              | 104.94 |
| Feb-84 | 9.98                          | 10.7328                      | 102.58   | 104.54 | 102.48              | 103.53 |
| Mar-84 | 10.00                         | 10.7478                      | 100.83   | 102.96 | 100.76              | 102.00 |
| Apr-84 | 10.00                         | 10.8402                      | 99.62  | 103.10 | 99.53               | 102.24 |
| May-84 | 9.92                          | 11.0203                      | 101.17   | 103.32 | 101.32              | 102.55 |
| Jun-84 | 9.90                          | 11.0953                      | 102.88   | 103.61 | 103.20              | 103.03 |
| Jul-84 | 9.86                          | 11.3662                      | 104.99   | 103.65 | 105.34              | 103.17 |
| Aug-84 | 9.81                          | 11.5642                      | 103.84   | 102.15 | 104.20              | 101.71 |
| Sep-84 | 9.97                          | 11.8660                      | 102.33   | 102.27 | 102.79              | 101.98 |
| Oct-84 | 10.00                         | 12.0461                      | 100.92   | 101.27 | 101.46              | 101.13 |
| Nov-84 | 10.00                         | 12.0864                      | 99.25  | 100.48 | 99.74               | 100.32 |
| Dec-84 | 10.00                         | 12.3070                      | 98.28  | 100.66 | 98.80               | 100.58 |
| Jan-85 | 10.00                         | 12.6378                      | 97.73  | 100.15 | 98.33               | 100.10 |
| Feb-85 | 10.00                         | 12.9646                      | 96.72  | 99.99  | 97.42               | 100.09 |
| Mar-85 | 10.00                         | 12.8693                      | 97.58  | 100.64 | 98.24               | 100.69 |

TABLE 61 : FINANCIAL MARKETS - SELECT INDICATORS (Contd.)

| Month  | Call Money Rate<br>(Per cent) | Exchange Rate<br>(Rs./US \$) | 36-Country Bilateral Weights (Base : 1985=100) |        |                     |        |
|--------|-------------------------------|------------------------------|--|--------|---------------------|--------|
|        |                               |                              | Export-based Weights                           |        | Trade-based Weights |        |
|        |                               |                              | REER   | NEER   | REER                | NEER   |
| 1      | 2                             | 3                            | 4  | 5      | 6                   | 7      |
| Apr-85 | 9.99                          | 12.4767                      | 99.47  | 101.27 | 100.07              | 101.25 |
| May-85 | 10.00                         | 12.5067                      | 100.23   | 101.23 | 100.88              | 101.24 |
| Jun-85 | 10.00                         | 12.4564                      | 100.96   | 101.30 | 101.80              | 101.34 |
| Jul-85 | 10.00                         | 12.0522                      | 102.77   | 102.57 | 103.70              | 102.54 |
| Aug-85 | 9.98                          | 11.9811                      | 103.11   | 102.17 | 103.60              | 102.12 |
| Sep-85 | 10.00                         | 12.1389                      | 100.51   | 101.13 | 101.13              | 101.22 |
| Oct-85 | 9.99                          | 12.0471                      | 98.12  | 98.52  | 98.73               | 98.67  |
| Nov-85 | 10.00                         | 12.0771                      | 96.66  | 97.86  | 96.88               | 97.68  |
| Dec-85 | 10.00                         | 12.1602                      | 94.80  | 96.78  | 94.97               | 96.59  |
| Jan-86 | 10.00                         | 12.2781                      | 94.06  | 95.16  | 93.76               | 94.83  |
| Feb-86 | 10.00                         | 12.3645                      | 91.49  | 92.41  | 91.58               | 92.52  |
| Mar-86 | 10.00                         | 12.2798                      | 91.97  | 91.82  | 92.13               | 92.01  |
| Apr-86 | 10.00                         | 12.3753                      | 91.43  | 90.63  | 91.84               | 90.94  |
| May-86 | 10.00                         | 12.5005                      | 91.26  | 88.92  | 91.68               | 89.23  |
| Jun-86 | 10.00                         | 12.5842                      | 92.74  | 88.60  | 93.14               | 88.99  |
| Jul-86 | 9.99                          | 12.5182                      | 94.01  | 87.95  | 94.50               | 88.45  |
| Aug-86 | 9.95                          | 12.5730                      | 92.92  | 86.43  | 93.43               | 86.91  |
| Sep-86 | 10.00                         | 12.7005                      | 92.28  | 85.90  | 92.58               | 86.23  |
| Oct-86 | 10.00                         | 12.8626                      | 92.50  | 85.68  | 92.27               | 85.51  |
| Nov-86 | 10.00                         | 13.0825                      | 90.75  | 84.95  | 90.54               | 84.76  |
| Dec-86 | 9.68                          | 13.1444                      | 88.69  | 83.97  | 88.40               | 83.77  |
| Jan-87 | 9.94                          | 13.0098                      | 85.31  | 82.01  | 85.19               | 81.74  |
| Feb-87 | 10.00                         | 13.0534                      | 84.65  | 81.74  | 84.59               | 81.55  |
| Mar-87 | 10.00                         | 12.9334                      | 84.84  | 82.44  | 84.73               | 82.19  |
| Apr-87 | 9.70                          | 12.8027                      | 84.35  | 82.06  | 84.26               | 81.93  |
| May-87 | 9.98                          | 12.7030                      | 84.37  | 82.45  | 84.28               | 82.42  |
| Jun-87 | 9.99                          | 12.8503                      | 86.80  | 82.83  | 86.80               | 82.83  |
| Jul-87 | 9.88                          | 13.0306                      | 86.87  | 82.81  | 86.89               | 82.81  |
| Aug-87 | 9.98                          | 13.0857                      | 86.66  | 82.53  | 86.76               | 82.54  |
| Sep-87 | 9.45                          | 13.0111                      | 87.28  | 81.97  | 87.34               | 81.95  |
| Oct-87 | 9.98                          | 13.0638                      | 85.26  | 81.82  | 85.54               | 81.79  |
| Nov-87 | 10.00                         | 12.9715                      | 85.35  | 80.21  | 85.19               | 80.05  |
| Dec-87 | 9.09                          | 12.9466                      | 83.78  | 79.05  | 83.61               | 78.97  |
| Jan-88 | 10.00                         | 13.0846                      | 84.31  | 78.87  | 84.22               | 78.87  |
| Feb-88 | 10.00                         | 13.0605                      | 84.95  | 79.95  | 84.88               | 79.99  |
| Mar-88 | 10.00                         | 12.9793                      | 84.69  | 79.79  | 84.56               | 79.82  |
| Apr-88 | 10.00                         | 13.1778                      | 83.63  | 78.31  | 83.36               | 78.36  |
| May-88 | 9.83                          | 13.3206                      | 83.60  | 78.07  | 83.39               | 78.21  |
| Jun-88 | 9.32                          | 13.8269                      | 82.21  | 77.10  | 81.99               | 77.26  |
| Jul-88 | 9.53                          | 14.1010                      | 83.40  | 77.65  | 83.37               | 77.83  |
| Aug-88 | 9.61                          | 14.2484                      | 83.65  | 77.73  | 83.80               | 77.99  |
| Sep-88 | 9.83                          | 14.4984                      | 81.94  | 76.69  | 82.18               | 76.99  |
| Oct-88 | 9.69                          | 14.6847                      | 80.15  | 74.43  | 80.55               | 74.82  |
| Nov-88 | 9.79                          | 14.9571                      | 76.64  | 71.78  | 77.10               | 72.21  |
| Dec-88 | 9.85                          | 15.0369                      | 75.94  | 71.79  | 76.38               | 72.24  |
| Jan-89 | 9.36                          | 15.1667                      | 77.47  | 73.32  | 77.73               | 73.78  |
| Feb-89 | 9.88                          | 15.2482                      | 77.22  | 73.22  | 77.55               | 73.71  |
| Mar-89 | 9.99                          | 15.5137                      | 77.25  | 72.98  | 77.52               | 73.43  |
| Apr-89 | 10.92                         | 15.7115                      | 76.59  | 72.28  | 77.02               | 72.66  |
| May-89 | 14.82                         | 16.0957                      | 78.00  | 72.40  | 78.52               | 72.74  |
| Jun-89 | 12.68                         | 16.4349                      | 78.20  | 72.43  | 78.91               | 72.81  |
| Jul-89 | 10.11                         | 16.3889                      | 77.86  | 71.50  | 78.80               | 71.94  |
| Aug-89 | 10.15                         | 16.6404                      | 78.63  | 71.59  | 79.68               | 72.08  |
| Sep-89 | 10.08                         | 16.7464                      | 79.60  | 72.10  | 80.64               | 72.58  |
| Oct-89 | 12.66                         | 16.8563                      | 77.47  | 71.10  | 78.53               | 71.61  |
| Nov-89 | 16.16                         | 16.9212                      | 77.04  | 71.09  | 78.16               | 71.62  |
| Dec-89 | 10.52                         | 16.9621                      | 76.14  | 70.76  | 77.33               | 71.27  |
| Jan-90 | 10.65                         | 16.9227                      | 75.84  | 71.36  | 77.60               | 72.29  |
| Feb-90 | 11.43                         | 16.9830                      | 75.66  | 70.91  | 77.44               | 71.83  |
| Mar-90 | 19.39                         | 17.1274                      | 77.02  | 71.71  | 78.70               | 72.52  |

**TABLE 61 : FINANCIAL MARKETS - SELECT INDICATORS (Contd.)**

| Month   | Call Money Rate<br>(Per cent) | Exchange Rate<br>(Rs./US \$) | 36-Country Bilateral Weights (Base : 1985=100) |        |                     |        | BSE Sensex<br>(1978-79=100) | S&P CNX<br>Nifty<br>(Nov.3,<br>1995=100) |
|---|-------------------------------|------------------------------|--|--------|---------------------|--------|-----------------------------|--|
|   |                               |                              | Export-based Weights                           |        | Trade-based Weights |        |                             |  |
|   |                               |                              | REER   | NEER   | REER                | NEER   |                             |  |
| 1   | 2                             | 3                            | 4  | 5      | 6                   | 7      | 8                           | 9  |
| Apr-90  | 15.95                         | 17.2801                      | 77.29  | 71.40  | 79.01               | 72.17  | 780.18                      | .  |
| May-90  | 19.40                         | 17.3635                      | 76.67  | 70.45  | 78.48               | 71.27  | 785.57                      | .  |
| Jun-90  | 13.53                         | 17.4206                      | 76.79  | 70.18  | 78.90               | 71.04  | 802.45                      | .  |
| Jul-90  | 10.80                         | 17.3807                      | 76.22  | 69.07  | 78.41               | 69.97  | 938.00                      | 301.44                                   |
| Aug-90  | 12.46                         | 17.4029                      | 74.70  | 67.98  | 76.83               | 68.83  | 1116.19                     | 356.58                                   |
| Sep-90  | 15.15                         | 17.8385                      | 71.87  | 65.59  | 74.06               | 66.53  | 1307.87                     | 415.76                                   |
| Oct-90  | 25.16                         | 18.0946                      | 70.15  | 63.71  | 72.46               | 64.78  | 1354.02                     | 419.17                                   |
| Nov-90  | 17.97                         | 18.0725                      | 70.22  | 63.38  | 72.67               | 64.54  | 1306.09                     | 403.65                                   |
| Dec-90  | 13.64                         | 18.1042                      | 71.99  | 64.14  | 74.48               | 65.31  | 1161.87                     | 359.52                                   |
| Jan-91  | 14.02                         | 18.2895                      | 71.93  | 63.91  | 74.43               | 65.12  | 996.45                      | 322.40                                   |
| Feb-91  | 13.78                         | 18.8659                      | 70.05  | 61.62  | 72.56               | 62.79  | 1100.78                     | 347.92                                   |
| Mar-91  | 18.50                         | 19.2009                      | 72.04  | 62.86  | 74.69               | 64.08  | 1180.70                     | 369.23                                   |
| Apr-91  | 21.18                         | 19.8373                      | 71.50  | 62.29  | 74.31               | 63.63  | 1255.25                     | 392.92                                   |
| May-91  | 34.92                         | 20.5374                      | 69.49  | 60.61  | 72.23               | 61.89  | 1291.74                     | 401.22                                   |
| Jun-91  | 24.77                         | 21.0053                      | 68.33  | 60.42  | 70.99               | 61.73  | 1295.15                     | 399.10                                   |
| Jul-91  | 21.63                         | 25.4663                      | 58.17  | 49.80  | 60.56               | 50.91  | 1440.72                     | 439.15                                   |
| Aug-91  | 13.70                         | 25.6303                      | 60.14  | 49.04  | 62.54               | 50.10  | 1723.82                     | 513.03                                   |
| Sep-91  | 12.87                         | 25.8978                      | 59.30  | 48.24  | 61.73               | 49.32  | 1833.34                     | 540.71                                   |
| Oct-91  | 21.82                         | 25.8131                      | 59.28  | 48.45  | 61.70               | 49.51  | 1789.05                     | 530.02                                   |
| Nov-91  | 22.31                         | 25.8494                      | 58.27  | 47.77  | 60.55               | 48.74  | 1890.09                     | 559.38                                   |
| Dec-91  | 12.66                         | 25.8747                      | 56.12  | 45.93  | 59.32               | 47.64  | 1872.31                     | 551.67                                   |
| Jan-92  | 11.75                         | 25.9841                      | 57.10  | 46.32  | 60.39               | 48.07  | 2073.60                     | 611.54                                   |
| Feb-92  | 9.41                          | 25.8986                      | 58.08  | 46.66  | 61.83               | 48.66  | 2464.74                     | 728.29                                   |
| Mar-92  | 14.25                         | 29.4551                      | 53.30  | 42.16  | 56.53               | 43.87  | 3487.19                     | 1010.76                                  |
| Apr-92  | 26.57                         | 30.9253                      | 50.86  | 40.34  | 54.05               | 41.95  | 4131.01                     | 1198.71                                  |
| May-92  | 35.29                         | 30.3407                      | 51.76  | 40.82  | 55.06               | 42.48  | 3366.55                     | 932.12                                   |
| Jun-92  | 15.82                         | 30.2361                      | 51.19  | 40.14  | 54.60               | 41.86  | 3088.59                     | 852.95                                   |
| Jul-92  | 12.98                         | 30.2524                      | 52.50  | 41.02  | 55.74               | 42.43  | 2797.27                     | 785.33                                   |
| Aug-92  | 10.76                         | 30.0885                      | 53.30  | 41.80  | 56.00               | 42.51  | 2829.96                     | 793.78                                   |
| Sep-92  | 11.42                         | 30.0584                      | 54.00  | 42.05  | 56.72               | 42.80  | 3243.19                     | 918.83                                   |
| Oct-92  | 11.79                         | 30.0471                      | 55.60  | 43.07  | 58.37               | 43.90  | 3075.28                     | 881.00                                   |
| Nov-92  | 11.51                         | 30.0824                      | 57.80  | 44.52  | 60.04               | 45.50  | 2618.20                     | 753.77                                   |
| Dec-92  | 11.23                         | 30.7005                      | 57.15  | 43.75  | 59.10               | 44.75  | 2535.64                     | 737.65                                   |
| Jan-93  | 12.22                         | 30.8833                      | 57.16  | 44.12  | 59.25               | 45.18  | 2532.86                     | 743.33                                   |
| Feb-93  | 12.39                         | 32.6456                      | 54.76  | 42.16  | 56.89               | 43.24  | 2708.72                     | 790.54                                   |
| Mar-93  | 13.90                         | 31.5256                      | 56.98  | 43.85  | 59.15               | 44.94  | 2398.27                     | 704.95                                   |
| <b>36-Currency Bilateral Weights (Base : 1993-94=100)</b> |                               |                              |  |        |                     |        |                             |  |
| Apr-93  | 13.43                         | 31.3105                      | 100.08   | 98.40  | 99.92               | 98.29  | 2205.37                     | 644.61                                   |
| May-93  | 9.13                          | 31.3283                      | 99.59  | 98.41  | 99.46               | 98.30  | 2248.01                     | 664.79                                   |
| Jun-93  | 8.01                          | 31.4068                      | 99.74  | 98.66  | 99.72               | 98.66  | 2281.95                     | 681.83                                   |
| Jul-93  | 6.47                          | 31.3704                      | 101.17   | 100.33 | 101.11              | 100.30 | 2190.34                     | 661.40                                   |
| Aug-93  | 5.71                          | 31.3725                      | 100.67   | 100.08 | 100.69              | 100.09 | 2556.16                     | 776.15                                   |
| Sep-93  | 5.00                          | 31.3718                      | 99.25  | 98.97  | 99.22               | 99.00  | 2708.39                     | 823.42                                   |
| Oct-93  | 5.66                          | 31.3711                      | 99.65  | 99.64  | 99.60               | 99.62  | 2688.51                     | 822.17                                   |
| Nov-93  | 6.35                          | 31.3706                      | 100.74   | 100.94 | 100.80              | 100.99 | 2850.35                     | 879.59                                   |
| Dec-93  | 5.36                          | 31.3704                      | 100.53   | 101.13 | 100.59              | 101.22 | 3301.85                     | 1016.40                                  |
| Jan-94  | 5.71                          | 31.3705                      | 100.75   | 101.85 | 100.81              | 101.87 | 3813.74                     | 1192.59                                  |
| Feb-94  | 5.20                          | 31.3700                      | 99.48  | 101.19 | 99.60               | 101.25 | 4039.42                     | 1257.49                                  |
| Mar-94  | 4.30                          | 31.3727                      | 98.24  | 100.36 | 98.35               | 100.43 | 3811.25                     | 1195.01                                  |
| Apr-94  | 4.90                          | 31.3711                      | 105.37   | 101.00 | 105.27              | 101.59 | 3824.75                     | 1190.57                                  |
| May-94  | 5.84                          | 31.3705                      | 105.12   | 100.37 | 104.94              | 101.05 | 3756.10                     | 1171.84                                  |
| Jun-94  | 6.70                          | 31.3705                      | 105.76   | 99.74  | 105.51              | 100.54 | 4135.67                     | 1266.16                                  |
| Jul-94  | 5.98                          | 31.3707                      | 105.04   | 98.33  | 104.76              | 99.17  | 4106.95                     | 1256.68                                  |
| Aug-94  | 5.75                          | 31.3726                      | 105.18   | 98.37  | 104.83              | 99.16  | 4407.40                     | 1332.91                                  |
| Sep-94  | 15.27                         | 31.3714                      | 104.08   | 97.74  | 103.59              | 98.50  | 4511.34                     | 1352.34                                  |
| Oct-94  | 7.89                          | 31.3714                      | 103.31   | 96.84  | 102.78              | 97.59  | 4351.16                     | 1300.12                                  |
| Nov-94  | 8.37                          | 31.3910                      | 104.07   | 97.39  | 103.40              | 98.07  | 4139.06                     | 1241.36                                  |
| Dec-94  | 9.71                          | 31.3880                      | 106.18   | 98.41  | 105.47              | 99.12  | 3949.78                     | 1183.62                                  |
| Jan-95  | 15.32                         | 31.3739                      | 106.41   | 97.99  | 105.45              | 98.69  | 3651.59                     | 1090.34                                  |
| Feb-95  | 13.27                         | 31.3779                      | 105.83   | 97.43  | 104.74              | 98.14  | 3474.92                     | 1023.48                                  |
| Mar-95  | 13.74                         | 31.6538                      | 102.20   | 94.54  | 101.12              | 95.28  | 3408.29                     | 1025.05                                  |

TABLE 61 : FINANCIAL MARKETS - SELECT INDICATORS (Contd.)

| Month  | Call Money Rate<br>(Per cent) | Exchange Rate<br>(Rs./US \$) | 36-Currency Bilateral Weights (Base : 1993-94=100) |       |                     |       | BSE<br>Sensex<br>(1978-79=100) | S&P CNX<br>Nifty<br>(Nov.3,<br>1995=100) | 10-year<br>Yield<br>(Per cent) |
|--------|-------------------------------|------------------------------|--|-------|---------------------|-------|--------------------------------|--|--------------------------------|
|        |                               |                              | Export-based Weights                               |       | Trade-based Weights |       |                                |  |                                |
|        |                               |                              | REER   | NEER  | REER                | NEER  |                                |  |                                |
| 1      | 2                             | 3                            | 4  | 5     | 6                   | 7     | 8                              | 9  | 10                             |
| Apr-95 | 10.91                         | 31.4132                      | 103.47   | 94.53 | 101.97              | 95.26 | 3359.29                        | 1012.52                                  | .                              |
| May-95 | 13.39                         | 31.4185                      | 104.25   | 95.08 | 102.71              | 95.87 | 3206.86                        | 960.86                                   | .                              |
| Jun-95 | 14.43                         | 31.4017                      | 104.25   | 94.90 | 102.61              | 95.69 | 3336.46                        | 994.06                                   | .                              |
| Jul-95 | 11.28                         | 31.3789                      | 105.51   | 94.99 | 103.67              | 95.72 | 3334.86                        | 981.25                                   | .                              |
| Aug-95 | 10.11                         | 31.5808                      | 106.48   | 96.05 | 104.50              | 96.73 | 3402.81                        | 988.92                                   | .                              |
| Sep-95 | 12.09                         | 33.2038                      | 101.83   | 92.05 | 99.83               | 92.64 | 3396.37                        | 982.20                                   | .                              |
| Oct-95 | 20.70                         | 34.5372                      | 97.37  | 87.95 | 95.43               | 88.45 | 3528.10                        | 1021.49                                  | .                              |
| Nov-95 | 34.83                         | 34.7405                      | 97.13  | 87.69 | 95.13               | 88.17 | 3172.02                        | 915.39                                   | .                              |
| Dec-95 | 16.77                         | 34.9568                      | 96.60  | 87.69 | 94.49               | 88.17 | 3060.05                        | 889.29                                   | .                              |
| Jan-96 | 14.53                         | 35.7380                      | 94.55  | 86.28 | 92.47               | 86.76 | 2979.30                        | 861.65                                   | .                              |
| Feb-96 | 17.05                         | 36.6343                      | 92.13  | 84.31 | 90.05               | 84.76 | 3405.56                        | 996.32                                   | .                              |
| Mar-96 | 28.75                         | 34.3936                      | 97.70  | 89.77 | 95.48               | 90.21 | 3327.33                        | 979.14                                   | .                              |
| Apr-96 | 11.38                         | 34.2391                      | 99.76  | 91.28 | 97.60               | 91.50 | 3599.66                        | 1069.06                                  | .                              |
| May-96 | 10.88                         | 35.0105                      | 98.36  | 89.68 | 96.22               | 89.89 | 3732.20                        | 1095.73                                  | .                              |
| Jun-96 | 10.87                         | 34.9803                      | 98.81  | 89.72 | 96.67               | 89.94 | 3906.72                        | 1145.47                                  | .                              |
| Jul-96 | 3.59                          | 35.5050                      | 98.35  | 88.04 | 96.16               | 88.23 | 3668.21                        | 1089.30                                  | .                              |
| Aug-96 | 6.07                          | 35.6955                      | 98.03  | 87.43 | 95.81               | 87.58 | 3449.17                        | 1019.68                                  | .                              |
| Sep-96 | 8.36                          | 35.7284                      | 98.29  | 87.67 | 96.09               | 87.83 | 3390.11                        | 989.28                                   | .                              |
| Oct-96 | 9.58                          | 35.6404                      | 98.49  | 88.25 | 96.36               | 88.44 | 3159.79                        | 908.82                                   | 13.6710                        |
| Nov-96 | 6.26                          | 35.7353                      | 97.71  | 87.54 | 95.63               | 87.73 | 3044.28                        | 873.70                                   | 13.6601                        |
| Dec-96 | 8.07                          | 35.8352                      | 98.38  | 87.99 | 96.35               | 88.23 | 2918.68                        | 842.60                                   | 13.7528                        |
| Jan-97 | 4.84                          | 35.8699                      | 99.01  | 88.98 | 97.00               | 89.28 | 3410.30                        | 976.94                                   | 13.6600                        |
| Feb-97 | 5.08                          | 35.8892                      | 100.96   | 90.70 | 98.93               | 91.05 | 3453.24                        | 988.79                                   | 13.4275                        |
| Mar-97 | 4.35                          | 35.8697                      | 101.28   | 91.13 | 99.20               | 91.49 | 3762.52                        | 1072.55                                  | 13.4328                        |
| Apr-97 | 1.22                          | 35.8139                      | 103.04   | 91.95 | 100.80              | 92.08 | 3681.50                        | 1034.74                                  | 12.8648                        |
| May-97 | 5.90                          | 35.8145                      | 102.15   | 91.52 | 99.89               | 91.64 | 3740.95                        | 1043.62                                  | 12.8741                        |
| Jun-97 | 5.16                          | 35.8095                      | 102.47   | 91.56 | 100.26              | 91.73 | 4001.47                        | 1126.61                                  | 12.5858                        |
| Jul-97 | 3.77                          | 35.7372                      | 104.03   | 92.99 | 101.75              | 93.11 | 4256.11                        | 1200.42                                  | 11.6555                        |
| Aug-97 | 5.86                          | 35.9200                      | 105.40   | 94.21 | 102.98              | 94.25 | 4276.31                        | 1209.06                                  | 11.5798                        |
| Sep-97 | 6.71                          | 36.4318                      | 104.66   | 93.14 | 102.23              | 93.09 | 3944.79                        | 1126.95                                  | 11.8622                        |
| Oct-97 | 6.25                          | 36.2260                      | 105.38   | 93.69 | 102.97              | 93.63 | 3991.75                        | 1139.48                                  | 10.8648                        |
| Nov-97 | 6.13                          | 37.2358                      | 102.61   | 91.52 | 100.24              | 91.47 | 3611.83                        | 1038.14                                  | 10.9653                        |
| Dec-97 | 8.21                          | 39.2168                      | 100.33   | 89.30 | 98.05               | 89.38 | 3515.54                        | 1022.13                                  | 11.1751                        |
| Jan-98 | 28.70                         | 39.3843                      | 103.41   | 91.69 | 101.19              | 91.84 | 3472.87                        | 1015.47                                  | 13.3477                        |
| Feb-98 | 9.70                          | 38.8871                      | 102.55   | 91.74 | 100.31              | 91.83 | 3413.49                        | 991.66                                   | 12.6259                        |
| Mar-98 | 8.75                          | 39.5007                      | 100.75   | 90.36 | 98.61               | 90.46 | 3816.87                        | 1102.90                                  | 12.1175                        |
| Apr-98 | 6.73                          | 39.6572                      | 97.29  | 93.54 | 95.86               | 92.36 | 4114.66                        | 1181.94                                  | 11.9194                        |
| May-98 | 6.75                          | 40.4708                      | 96.44  | 92.16 | 95.01               | 90.99 | 3911.95                        | 1127.12                                  | 12.1312                        |
| Jun-98 | 6.42                          | 42.2423                      | 94.61  | 89.52 | 93.16               | 88.37 | 3317.49                        | 957.78                                   | 12.1086                        |
| Jul-98 | 6.02                          | 42.5102                      | 94.91  | 89.30 | 93.42               | 88.09 | 3271.73                        | 946.94                                   | 12.1923                        |
| Aug-98 | 7.59                          | 42.7563                      | 94.05  | 89.07 | 92.58               | 87.85 | 2988.40                        | 871.04                                   | 12.2001                        |
| Sep-98 | 8.41                          | 42.5217                      | 93.75  | 89.83 | 91.85               | 87.97 | 3089.88                        | 898.59                                   | 12.2720                        |
| Oct-98 | 8.42                          | 42.3338                      | 92.55  | 88.26 | 90.61               | 86.28 | 2866.55                        | 835.19                                   | 12.2947                        |
| Nov-98 | 8.00                          | 42.3810                      | 93.10  | 88.65 | 91.20               | 86.67 | 2912.39                        | 846.71                                   | 12.2221                        |
| Dec-98 | 8.33                          | 42.5530                      | 92.38  | 88.69 | 90.42               | 86.56 | 2945.99                        | 853.23                                   | 12.2326                        |
| Jan-99 | 10.04                         | 42.5061                      | 92.93  | 90.37 | 92.65               | 89.82 | 3275.05                        | 947.62                                   | 12.2489                        |
| Feb-99 | 8.86                          | 42.4656                      | 94.45  | 91.69 | 94.31               | 91.16 | 3289.24                        | 952.43                                   | 12.3306                        |
| Mar-99 | 8.49                          | 42.4487                      | 95.58  | 92.94 | 95.42               | 92.47 | 3689.42                        | 1060.82                                  | 12.0324                        |
| Apr-99 | 8.02                          | 42.7250                      | 95.02  | 90.99 | 95.72               | 91.75 | 3455.05                        | 994.28                                   | 11.8903                        |
| May-99 | 8.76                          | 42.7712                      | 95.29  | 91.11 | 96.01               | 91.86 | 3880.37                        | 1109.55                                  | 11.7293                        |
| Jun-99 | 8.10                          | 43.1355                      | 95.25  | 90.81 | 95.92               | 91.50 | 4066.84                        | 1165.01                                  | 11.8620                        |
| Jul-99 | 8.21                          | 43.2850                      | 95.19  | 90.65 | 95.91               | 91.31 | 4526.25                        | 1295.31                                  | 11.7061                        |
| Aug-99 | 9.38                          | 43.4594                      | 94.41  | 89.54 | 95.01               | 90.07 | 4662.84                        | 1343.73                                  | 11.6356                        |
| Sep-99 | 9.67                          | 43.5349                      | 94.59  | 89.59 | 95.27               | 90.14 | 4724.96                        | 1384.80                                  | 11.5811                        |
| Oct-99 | 10.95                         | 43.4493                      | 94.67  | 89.00 | 95.23               | 89.42 | 4835.47                        | 1434.26                                  | 11.5924                        |
| Nov-99 | 8.07                          | 43.3968                      | 95.68  | 89.98 | 96.36               | 90.48 | 4588.53                        | 1364.81                                  | 11.4341                        |
| Dec-99 | 7.74                          | 43.4850                      | 95.10  | 90.26 | 95.71               | 90.73 | 4802.02                        | 1436.37                                  | 11.2471                        |
| Jan-00 | 7.87                          | 43.5500                      | 94.61  | 90.14 | 95.25               | 90.59 | 5407.14                        | 1607.80                                  | 10.9434                        |
| Feb-00 | 10.31                         | 43.6136                      | 95.67  | 91.26 | 96.58               | 91.91 | 5650.66                        | 1686.58                                  | 10.4416                        |
| Mar-00 | 9.39                          | 43.5862                      | 97.88  | 91.76 | 98.86               | 92.50 | 5261.77                        | 1605.66                                  | 10.8663                        |

TABLE 61 : FINANCIAL MARKETS - SELECT INDICATORS (Contd.)

| Month  | Call Money Rate<br>(Per cent) | Exchange Rate<br>(Rs./US \$) | 36-Currency Bilateral Weights (Base : 1993-94=100) |       |                     |       | BSE<br>Sensex<br>(1978-79=100) | S&P CNX<br>Nifty<br>(Nov.3,<br>1995=100) | 10-year<br>Yield<br>(Per cent) |
|--------|-------------------------------|------------------------------|--|-------|---------------------|-------|--------------------------------|--|--------------------------------|
|        |                               |                              | Export-based Weights                               |       | Trade-based Weights |       |                                |  |                                |
|        |                               |                              | REER   | NEER  | REER                | NEER  |                                |  |                                |
| 1      | 2                             | 3                            | 4  | 5     | 6                   | 7     | 8                              | 9  | 10                             |
| Apr-00 | 6.79                          | 43.6388                      | 99.50  | 91.81 | 100.72              | 93.61 | 4905.30                        | 1469.03                                  | 10.3663                        |
| May-00 | 7.48                          | 43.9829                      | 100.30   | 92.68 | 101.72              | 94.70 | 4253.11                        | 1312.65                                  | 10.8186                        |
| Jun-00 | 11.08                         | 44.6893                      | 97.70  | 90.22 | 98.95               | 92.04 | 4675.40                        | 1451.74                                  | 11.1004                        |
| Jul-00 | 7.77                          | 44.7788                      | 98.01  | 90.40 | 99.39               | 92.33 | 4647.34                        | 1445.26                                  | 11.3000                        |
| Aug-00 | 13.06                         | 45.6800                      | 97.04  | 89.47 | 98.30               | 91.33 | 4330.31                        | 1350.94                                  | 11.3715                        |
| Sep-00 | 10.32                         | 45.8883                      | 98.45  | 90.41 | 99.71               | 92.34 | 4416.61                        | 1371.27                                  | 11.8051                        |
| Oct-00 | 9.07                          | 46.3445                      | 100.01   | 90.21 | 101.40              | 92.25 | 3819.69                        | 1201.60                                  | 11.6078                        |
| Nov-00 | 9.28                          | 46.7789                      | 99.32  | 89.67 | 100.87              | 91.76 | 3928.10                        | 1240.59                                  | 11.4009                        |
| Dec-00 | 8.76                          | 46.7496                      | 98.35  | 88.80 | 99.87               | 90.88 | 4081.42                        | 1291.43                                  | 10.9359                        |
| Jan-01 | 9.89                          | 46.5439                      | 97.89  | 88.56 | 99.46               | 90.61 | 4152.39                        | 1316.96                                  | 10.4842                        |
| Feb-01 | 8.51                          | 46.5167                      | 98.38  | 89.25 | 99.97               | 91.36 | 4310.13                        | 1371.91                                  | 10.0447                        |
| Mar-01 | 7.78                          | 46.6205                      | 99.10  | 89.93 | 100.72              | 92.18 | 3807.64                        | 1214.47                                  | 10.2737                        |
| Apr-01 | 7.49                          | 46.7835                      | 99.66  | 90.01 | 101.93              | 92.48 | 3487.44                        | 1116.41                                  | 10.0779                        |
| May-01 | 8.03                          | 46.9202                      | 99.58  | 90.07 | 101.84              | 92.51 | 3613.84                        | 1159.44                                  | 9.7149                         |
| Jun-01 | 7.24                          | 47.0038                      | 100.27   | 90.68 | 102.61              | 93.14 | 3439.01                        | 1107.15                                  | 9.4551                         |
| Jul-01 | 7.19                          | 47.1393                      | 100.37   | 90.48 | 102.60              | 92.88 | 3346.88                        | 1077.98                                  | 9.2609                         |
| Aug-01 | 6.94                          | 47.1265                      | 99.31  | 89.22 | 101.15              | 91.25 | 3304.99                        | 1069.01                                  | 9.1394                         |
| Sep-01 | 7.30                          | 47.6420                      | 97.55  | 87.95 | 99.29               | 89.96 | 2918.28                        | 949.43                                   | 9.1468                         |
| Oct-01 | 7.40                          | 48.0198                      | 97.83  | 87.78 | 99.76               | 89.95 | 2933.55                        | 953.92                                   | 8.7893                         |
| Nov-01 | 6.97                          | 47.9947                      | 98.43  | 88.36 | 100.48              | 90.65 | 3164.25                        | 1031.62                                  | 7.9239                         |
| Dec-01 | 7.08                          | 47.9176                      | 98.39  | 88.70 | 100.71              | 91.26 | 3314.88                        | 1075.87                                  | 8.2666                         |
| Jan-02 | 6.63                          | 48.3287                      | 97.43  | 88.57 | 99.85               | 91.30 | 3353.31                        | 1087.20                                  | 7.6474                         |
| Feb-02 | 6.73                          | 48.6893                      | 96.79  | 88.42 | 99.35               | 91.28 | 3528.58                        | 1138.17                                  | 7.4725                         |
| Mar-02 | 6.97                          | 48.7371                      | 97.45  | 88.76 | 100.76              | 92.31 | 3580.73                        | 1159.33                                  | 7.3437                         |
| Apr-02 | 6.58                          | 48.9183                      | 96.75  | 88.87 | 99.86               | 91.82 | 3435.13                        | 1120.74                                  | 7.3952                         |
| May-02 | 6.90                          | 48.9968                      | 95.48  | 87.75 | 98.23               | 90.36 | 3302.91                        | 1079.80                                  | 7.6529                         |
| Jun-02 | 6.04                          | 48.9665                      | 95.43  | 86.83 | 97.95               | 89.18 | 3257.03                        | 1065.90                                  | 7.5701                         |
| Jul-02 | 5.75                          | 48.7635                      | 95.00  | 86.07 | 97.21               | 88.19 | 3214.87                        | 1034.70                                  | 7.3733                         |
| Aug-02 | 5.72                          | 48.5852                      | 96.47  | 86.83 | 98.87               | 89.12 | 3053.16                        | 977.60                                   | 7.1560                         |
| Sep-02 | 5.75                          | 48.4400                      | 96.77  | 87.20 | 99.12               | 89.50 | 3085.53                        | 987.12                                   | 7.1976                         |
| Oct-02 | 5.73                          | 48.3714                      | 97.07  | 87.60 | 99.43               | 89.93 | 2949.76                        | 955.12                                   | 6.9791                         |
| Nov-02 | 5.45                          | 48.2545                      | 96.54  | 87.15 | 98.71               | 89.31 | 3058.19                        | 992.27                                   | 6.4573                         |
| Dec-02 | 5.58                          | 48.1405                      | 95.58  | 86.79 | 97.43               | 88.67 | 3315.84                        | 1074.05                                  | 6.0818                         |
| Jan-03 | 5.66                          | 47.9328                      | 94.71  | 86.08 | 96.28               | 87.64 | 3327.66                        | 1073.48                                  | 6.3390                         |
| Feb-03 | 5.71                          | 47.7347                      | 95.52  | 86.34 | 96.98               | 87.75 | 3278.85                        | 1055.84                                  | 6.2321                         |
| Mar-03 | 5.86                          | 47.6395                      | 96.58  | 86.55 | 98.07               | 87.94 | 3155.70                        | 1016.38                                  | 6.1936                         |
| Apr-03 | 4.87                          | 47.3758                      | 98.23  | 87.86 | 99.21               | 87.74 | 3036.66                        | 965.08                                   | 5.9053                         |
| May-03 | 4.87                          | 47.0816                      | 96.87  | 86.48 | 97.51               | 85.97 | 3033.47                        | 963.20                                   | 5.8479                         |
| Jun-03 | 4.91                          | 46.7098                      | 97.35  | 86.87 | 98.04               | 86.35 | 3386.89                        | 1068.59                                  | 5.7329                         |
| Jul-03 | 4.90                          | 46.2300                      | 99.04  | 88.48 | 99.87               | 88.04 | 3665.46                        | 1150.01                                  | 5.6206                         |
| Aug-03 | 4.83                          | 45.9330                      | 100.40   | 89.72 | 101.33              | 89.39 | 3977.86                        | 1261.13                                  | 5.2620                         |
| Sep-03 | 4.50                          | 45.8471                      | 100.66   | 89.29 | 101.50              | 88.85 | 4314.74                        | 1369.03                                  | 5.2589                         |
| Oct-03 | 4.64                          | 45.3873                      | 100.39   | 88.92 | 100.85              | 88.12 | 4742.32                        | 1506.10                                  | 5.1052                         |
| Nov-03 | 4.38                          | 45.5221                      | 100.11   | 88.45 | 100.52              | 87.56 | 4951.10                        | 1580.02                                  | 5.1433                         |
| Dec-03 | 4.40                          | 45.5880                      | 98.24  | 87.06 | 98.31               | 85.89 | 5424.67                        | 1740.06                                  | 5.1368                         |
| Jan-04 | 4.43                          | 45.4557                      | 98.37  | 86.52 | 98.35               | 85.26 | 5954.15                        | 1906.00                                  | 5.1911                         |
| Feb-04 | 4.33                          | 45.2703                      | 99.03  | 86.79 | 98.97               | 85.45 | 5826.74                        | 1848.67                                  | 5.2703                         |
| Mar-04 | 4.37                          | 45.0179                      | 100.10   | 88.19 | 100.21              | 87.01 | 5612.92                        | 1779.63                                  | 5.1542                         |
| Apr-04 | 4.29                          | 43.9311                      | 99.37  | 91.21 | 101.42              | 90.43 | 5809.01                        | 1848.45                                  | 5.1461                         |
| May-04 | 4.30                          | 45.2508                      | 97.47  | 89.27 | 99.64               | 88.66 | 5204.65                        | 1640.20                                  | 5.3016                         |
| Jun-04 | 4.35                          | 45.5068                      | 97.89  | 88.40 | 99.86               | 87.62 | 4823.87                        | 1506.12                                  | 5.8677                         |
| Jul-04 | 4.31                          | 46.0416                      | 97.06  | 87.12 | 98.89               | 86.21 | 4972.88                        | 1568.08                                  | 6.1935                         |
| Aug-04 | 4.41                          | 46.3410                      | 97.54  | 86.80 | 99.54               | 86.03 | 5144.17                        | 1615.30                                  | 6.1545                         |
| Sep-04 | 4.45                          | 46.0950                      | 98.38  | 87.29 | 100.46              | 86.52 | 5423.27                        | 1691.96                                  | 6.2446                         |
| Oct-04 | 4.63                          | 45.7826                      | 97.47  | 87.13 | 99.37               | 86.15 | 5701.61                        | 1794.98                                  | 6.8652                         |
| Nov-04 | 5.62                          | 45.1251                      | 97.99  | 87.14 | 99.47               | 85.75 | 5960.75                        | 1873.94                                  | 7.2053                         |
| Dec-04 | 5.28                          | 43.9796                      | 98.74  | 88.55 | 100.05              | 86.92 | 6393.83                        | 2021.94                                  | 6.5910                         |
| Jan-05 | 4.72                          | 43.7545                      | 99.19  | 89.05 | 100.69              | 87.55 | 6306.99                        | 1977.83                                  | 6.7091                         |
| Feb-05 | 4.76                          | 43.6798                      | 99.52  | 89.66 | 101.16              | 88.20 | 6595.05                        | 2067.39                                  | 6.4867                         |
| Mar-05 | 4.72                          | 43.6905                      | 99.01  | 89.27 | 100.56              | 87.72 | 6679.18                        | 2096.23                                  | 6.6853                         |



**TABLE 61 : FINANCIAL MARKETS - SELECT INDICATORS (Concl.d.)**

| Month  | Call Money Rate<br>(Per cent) | Exchange Rate<br>(Rs./US \$) | 36-Currency Bilateral Weights (Base : 1993-94=100) |       |                     |       | BSE<br>Sensex<br>(1978-79=100) | S&P CNX<br>Nifty<br>(Nov.3,<br>1995=100) | 10-year<br>Yield<br>(Per cent) |
|--------|-------------------------------|------------------------------|--|-------|---------------------|-------|--------------------------------|--|--------------------------------|
|        |                               |                              | Export-based Weights                               |       | Trade-based Weights |       |                                |  |                                |
|        |                               |                              | REER   | NEER  | REER                | NEER  |                                |  |                                |
| 1      | 2                             | 3                            | 4  | 5     | 6                   | 7     | 8                              | 9  | 10                             |
| Apr-05 | 4.77                          | 43.7412                      | 99.22  | 90.60 | 100.59              | 88.92 | 6379.29                        | 1987.10                                  | 7.1866                         |
| May-05 | 4.99                          | 43.4889                      | 100.73   | 91.68 | 102.24              | 90.10 | 6482.66                        | 2002.28                                  | 7.0602                         |
| Jun-05 | 5.10                          | 43.5836                      | 101.97   | 92.52 | 103.75              | 91.17 | 6925.86                        | 2134.29                                  | 6.8835                         |
| Jul-05 | 5.02                          | 43.5361                      | 103.13   | 93.20 | 105.12              | 92.02 | 7336.70                        | 2236.70                                  | 6.9451                         |
| Aug-05 | 5.02                          | 43.6245                      | 102.33   | 92.27 | 104.06              | 90.86 | 7726.03                        | 2357.56                                  | 7.1918                         |
| Sep-05 | 5.05                          | 43.9150                      | 102.40   | 91.80 | 104.26              | 90.45 | 8272.32                        | 2511.70                                  | 7.2081                         |
| Oct-05 | 5.12                          | 44.8180                      | 101.05   | 90.56 | 103.02              | 89.40 | 8220.45                        | 2486.78                                  | 7.0784                         |
| Nov-05 | 5.79                          | 45.7265                      | 100.04   | 89.39 | 102.07              | 88.35 | 8552.09                        | 2574.66                                  | 7.1108                         |
| Dec-05 | 6.00                          | 45.6411                      | .  | .     | .                   | .     | 9162.07                        | 2772.61                                  | 7.1191                         |
| Jan-06 | 6.79                          | 44.3970                      | .  | .     | .                   | .     | 9539.67                        | 2893.08                                  | .                              |

**Note :** Data are monthly averages except 10-year yields which pertain to end-month.  
Also see Notes on Tables.