

Reserve Bank of India Bulletin
Weekly Statistical Supplement

June 22, 2002

1. Reserve Bank of India - Liabilities and Assets

<i>Item</i>	(Rs. crore)				
	2001		2002		Variation
	Jun. 15	Jun. 7	Jun. 14#	Week	Year
1	2	3	4	5	6
Notes issued	2,32,731	2,65,297	2,64,954	-343	32,223
Notes in circulation	2,32,686	2,65,262	2,64,916	-346	32,230
Notes held in Banking Department	45	35	38	3	-7
Deposits					
Central Government	101	101	100	-1	-1
State Governments	41	41	41	—	—
Scheduled Commercial Banks	72,354	63,519	66,232	2,713	-6,122
Scheduled State Co-operative Banks	793	1,623	1,520	-103	727
Other Banks	2,607	3,462	3,569	107	962
Others	7,322	5,098	5,392	294	-1,930
Other liabilities	88,824	1,19,086	1,19,898	812	31,074
TOTAL LIABILITIES/ASSETS	4,04,773	4,58,228	4,61,708	3,480	56,935
Foreign currency assets ⁽¹⁾	1,89,596	2,60,112	2,61,165	1,053	71,569
Gold coin and bullion ⁽²⁾	13,233	15,932	15,932	—	2,699
Rupee securities (including treasury bills)	1,57,042	1,53,427	1,53,194	-233	-3,848
Loans and advances					
Central Government	11,871	7,120	9,495	2,375	-2,376
State Governments	3,256	3,982	4,191	209	935
NABARD	5,337	5,439	5,337	-102	—
Scheduled Commercial Banks	4,765	53	257	204	-4,508
Scheduled State Co-operative Banks	22	26	2	-24	-20
Industrial Development Bank of India	1,440	—	—	—	-1,440
Export-Import Bank of India	617	—	—	—	-617
Others	7,380	1,295	1,282	-13	-6,098
Bills purchased and discounted					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments ⁽³⁾	3,266	4,373	4,373	—	1,107
Other assets	6,948	6,470	6,480	10	-468

(1) Includes foreign securities, balances held abroad and investments in foreign shares/bonds.

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

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

2. Foreign Exchange Reserves

<i>Item</i>	Variation over									
	As on Jun. 14, 2002		Week		End-March 2002		End-December 2001		Year	
	Rs. Crore	US\$ Mn.	Rs. Crore	US\$ Mn.	Rs. Crore	US\$ Mn.	Rs. Crore	US\$ Mn.	Rs. Crore	US\$ Mn.
1	2	3	4	5	6	7	8	9	10	11
Total Reserves	2,77,142	56,524	1,053	204	13,106	2,418	45,335	8,412	74,293	13,364
of which :										
(a) Foreign Currency Assets	2,61,165	53,266	1,053	204*	12,047	2,217	43,144	8,015	71,569	12,926

(b) Gold	15,932	3,249	—	—	1,064	202	2,171	393	2,699	433
(c) SDRs	45	9	—	—	-5	-1	20	4	25	5

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

3. Scheduled Commercial Banks - Business in India

(Rs. crore)

Item	Outstanding as on		Variation over			
	2002 May 31#	Fortnight	Financial year so far		Year-on-year	
1	2	3	2001-2002	2002-2003	2001	2002
			4	5	6	7
Liabilities to the Banking System						
Demand and time deposits from Banks	37,035	-306	-3,008	5,817	9,352	-10,707
Borrowings from Banks ⁽¹⁾	20,366	-27	958	655	11,207	-4,639
Other demand and time liabilities ⁽²⁾	3,364	1,086	-735	1,268	338	1,808
Liabilities to Others						
Aggregate deposits@	11,96,593	11,959	41,981	96,139	1,63,062	1,91,994
		(1.0)	(4.4)	(8.7)	(19.4)	(19.1)
			[4.6]	[9.1]	[16.7]	[20.0]
Demand	1,56,161	3,214	-1,171	4,480	14,659	14,780
Time@	10,40,432	8,745	43,152	91,660	1,48,403	1,77,214
Borrowings ⁽³⁾	2,638	64	-310	-441	-1,017	383
Other demand and time liabilities	1,09,513	1,875	2,439	-1,186	17,089	15,867
Borrowings from Reserve Bank	826	-2,017	-2,231	-2,791	-5,495	-840
Cash in hand and Balances with Reserve Bank	70,576	-8,038	-377	2,111	3,613	5,752
Cash in hand	6,939	443	744	876	1,188	538
Balances with Reserve Bank	63,637	-8,481	-1,121	1,235	2,425	5,214
Assets with the Banking System						
Balance with other Banks ⁽⁴⁾	19,132	-238	-1,570	1,417	1,739	846
Money at call and short notice	26,513	-504	2,740	-903	18,306	-11,855
Advances to Banks	5,367	-636	70	126	2,405	365
Other assets	2,356	-180	82	-418	-4	336
Investments⁽⁵⁾	4,71,500	13,204	27,739	32,347	66,468	73,602
		(2.9)	(7.5)	(7.4)	(20.1)	(18.5)
Government securities	4,43,353	13,188	27,421	33,127	66,210	75,897
Other approved securities	28,147	15	318	-781	258	-2,295
Bank Credit	6,44,036	1,841	4,245	58,205	71,333	1,28,357
		(0.3)	(0.8)	(9.9)	(16.1)	(24.9)
Food Credit	60,669	1,876	8,740	6,691	17,094	11,938
Non-food credit	5,83,367	-35	-4,494	51,513	54,238	1,16,419
Loans, cash-credit and overdrafts	6,01,034	2,213	4,624	57,233	67,930	1,26,195
Inland bills- purchased	4,949	-225	55	-384	147	-14
discounted ⁽⁶⁾	19,392	201	31	1,195	3,583	787
Foreign bills-purchased	8,748	-232	-434	-216	69	-169
discounted	9,913	-115	-31	377	-395	1,559

Cash-Deposit Ratio	5.90
Investment-Deposit Ratio	39.40
Credit-Deposit Ratio	53.82

@ : Includes Rs.17,945 crore on account of proceeds from Resurgent India Bonds (RIBs), since August 28, 1998 and Rs.25,662 crore on account of proceeds from India Millennium Deposits (IMDs), since November 17, 2000. Figures in italics are percentage variations net of RIBs and IMDs as the case may be.

(1) Excluding borrowings of Regional Rural Banks from their sponsor banks.

(2) Wherever it has not been possible to identify a liability to the banking system, it has been included in the corresponding items under 'liabilities to others'.

(3) Other than from Reserve Bank of India, IDBI, NABARD and EXIM Bank.

(4) In current account and in other account.

(5) Investments set out in this Table are for the purpose of SLR and do not include other investments which are given separately in Table No. 5.

(6) Excludes bills rediscounted with the Reserve Bank of India.

Figures in brackets denote percentage variation in the relevant period. Since May 3, 2002 this Table includes the impact of the merger of the ICICI with the ICICI Bank.

4. Cash Reserve Ratio and Interest Rates

(per cent per annum)

<i>Item / week ended</i>	2001		2002				
	Jun. 8	May 3	May 10	May 17	May 24	May 31	Jun. 7
1	2	3	4	5	6	7	8
Cash Reserve Ratio (per cent) ⁽¹⁾	7.50	5.50	5.50	5.50	5.50	5.50	5.00
Bank Rate	7.00	6.50	6.50	6.50	6.50	6.50	6.50
I.D.B.I. ⁽²⁾	12.50	12.50	12.50	12.50	12.50	12.50	12.50
Prime Lending Rate ⁽³⁾	11.00-12.00	11.00-12.00	11.00-12.00	11.00-12.00	11.00-12.00	11.00-12.00	11.00-12.00
Deposit Rate ⁽⁴⁾	8.00-9.50	7.00-8.50	7.00-8.50	7.00-8.25	7.00-8.25	7.00-8.25	7.00-8.25
Call Money Rate (Low / High) ⁽⁵⁾							
- Borrowings	6.00/8.50	3.54/9.25	5.50/8.00	5.75/8.25	5.00/8.05	5.00/7.75	5.00/6.90
- Lendings	5.05/9.00	3.54/10.00	5.60/8.00	6.00/8.40	5.00/8.15	5.00/7.75	5.00/6.90

(1) Cash Reserve Ratio relates to Scheduled Commercial Banks (excluding Regional Rural Banks).

(2) Minimum Term Lending Rate (MTLR).

(3) Prime Lending Rate relates to five major Banks.

(4) Deposit Rate relates to major Banks for term deposits of more than one year maturity.

(5) Data cover 75-80 per cent of total transactions reported by major participants.

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

(Rs. crore)

<i>Item</i>	2002 - 2003			2001 - 2002		
	Outstanding		Variations	Outstanding		Variations
	as on 2002		(3) - (2)	as on 2001		(6) - (5)
1	Mar. 22	May 31	4	Mar. 23	Jun. 1	7
	2	3		5	6	
1. Bank Credit	5,85,832	6,44,036	58,205 (9.9)	5,11,434	5,15,679	4,245 (0.8)
A. Food Credit	53,978	60,669	6,691	39,991	48,731	8,740
B. Non-Food Credit	5,31,854	5,83,367	51,513 (9.7)	4,71,443	4,66,948	-4,494 (-1.0)
2. Investments	81,057	89,538@	8,481	75,844	74,879 +	-965

M3	14,97,133	16,09,930	8,422	0.5	56,723	4.3	1,12,798	7.5	2,09,047	18.0	2,39,987	17.5
										(15.8)		

Components (i+ii+iii+iv)

(i) Currency with the Public	2,41,441	2,57,471	-3,731	-1.4	16,913	8.1	16,031	6.6	24,665	12.2	31,008	13.7
(ii) Demand deposits with banks	1,76,917	1,81,387	3,342	1.9	-588	-0.4	4,470	2.5	18,518	12.6	15,705	9.5
(iii) Time deposits with banks@	10,75,930	11,68,821	8,841	0.8	41,901	4.5	92,891	8.6	1,66,246	20.5	1,93,150	19.8
(iv) "Other" deposits with Reserve Bank	2,845	2,251	-30	-1.3	-1,503	-41.4	-594	-20.9	-382	-15.2	124	5.8

Sources (i+ii+iii+iv-v)

(i) Net Bank credit to Government (a+b)	5,87,808	6,27,989	4,223	0.7	34,208	6.7	40,181	6.8	75,371	16.0	81,826	15.0
(a) Reserve Bank	1,54,471	1,59,701	-9,363	-5.5	6,203	4.0	5,231	3.4	7,186	4.7	-379	-0.2
(b) Other Banks	4,33,338	4,68,288	13,586	3.0	28,005	7.8	34,950	8.1	68,185	21.4	82,204	21.3
(ii) Bank credit to commercial sector (a+b)	7,54,209	8,09,653	-862	-0.1	-2,151	-0.3	55,444	7.4	91,083	15.5	1,32,586	19.6
(a) Reserve Bank	5,929	3,094	-1,862	-37.6	-4,862	-36.6	-2,835	-47.8	-2,207	-20.8	-5,330	-63.3
(b) Other Banks	7,48,280	8,06,559	1,000	0.1	2,711	0.4	58,279	7.8	93,291	16.2	1,37,916	20.6
(iii) Net foreign exchange assets of banking sector	3,14,733	3,25,997	2,944	0.9	4,672	1.9	11,265	3.6	49,256	24.0	71,506	28.1
(iv) Government's currency liabilities to the public	6,225	6,225	—	—	135	2.5	—	—	795	16.9	737	13.4
(v) Banking sector's net non-monetary liabilities other than time deposits	1,65,843	1,59,934	-2,117	-1.3	-19,858	-14.9	-5,908	-3.6	7,459	7.0	46,667	41.2
of which : Net non-monetary liabilities of RBI	1,03,517	1,13,309	908	0.8	5,430	6.8	9,792	9.5	8,588	11.3	28,533	33.7

@ : Includes Rs.17,945 crore on account of proceeds from Resurgent India Bonds (RIBs), since August 28, 1998 and Rs.25,662 crore on account of proceeds from India Millennium Deposits (IMDs), since November 17, 2000.

Figures in parentheses are exclusive of IMDs.

Government Balances as on March 31, 2002 are before closure of accounts.

The monetary aggregates since May 3, 2002 include the impact of the merger of the ICICI with the ICICI Bank.

8. Reserve Money : Components and Sources

(Rs. crore)

Item	Outstanding as on				Variation over							
	2002		Week		Financial year so far				Year-on-year			
	Mar. 31#	Jun. 14#	Amount	%	2001-2002	2002-2003	2001	2002	2001	2002	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
Reserve Money	3,37,825	3,44,814	2,665	0.8	13,810	4.6	6,988	2.1	37,719	13.5	27,692	8.7
Components (i+ii+iii)												
(i) Currency in circulation	2,50,833	2,71,142	-346	-0.1	19,970	9.2	20,309	8.1	26,327	12.4	32,967	13.8
(ii) Bankers' deposits with RBI	84,147	71,321	2,717	4.0	-5,724	-7.0	-12,826	-15.2	12,706	20.2	-4,432	-5.9
(iii) "Other" deposits with RBI	2,845	2,350	294		-436		-495		-1,314		-843	
Sources (i+ii+iii+iv-v)												
(i) Net RBI credit to Government	1,54,471	1,66,991	2,338	1.4	18,295	11.9	12,520	8.1	14,464	9.2	-5,181	-3.0
of which : to Centre	1,46,028	1,62,841	2,128		22,423		16,813		14,018		-6,116	
(ii) RBI credit to banks & comm. sector o/w : to banks (includes NABARD)	16,677	9,801	65	0.7	-3,674	-14.0	-6,876	-41.2	-7,742	-25.5	-12,776	-56.6
(iii) Net foreign exchange assets of RBI	10,748	6,822	78		-1,554		-3,927		-5,575		-4,589	
(iv) Govt.'s currency liabilities to the public	2,63,969	2,77,079	1,053	0.4	5,636	2.9	13,110	5.0	38,547	23.5	74,268	36.6
(v) Net non-monetary liabilities of RBI	6,225	6,225	—		135		—		795		737	
	1,03,517	1,15,283	790		6,581		11,767		8,345		29,357	

Government Balances as on March 31, 2002 are before closure of accounts.

9. Repo/Reverse Repo Auctions under Liquidity Adjustment Facility

(Rs. crore)

LAF Date	Repo/RR period (Day(s))	REPO				REVERSE REPO				Net injection(+) or absorption(-) of liquidity (11-6)	Outstanding Amount @		
		Bids Received		Bids Accepted		Bids Received		Bids Accepted					
		Number	Amount	Number	Amount	Number	Amount	Number	Amount				
1	2	3	4	5	6	7	8	9	10	11	12	13	14
Jun. 10, 2002	1	1	8,000	1	8,000	6.00	—	—	—	—	—	-8,000	8,000

Jun. 11, 2002	1	3	4,275	3	4,275	6.00	—	—	—	—	—	—	—	-4,275	4,275
Jun. 12, 2002	1	1	5,500	1	5,500	6.00	—	—	—	—	—	—	—	-5,500	5,500
Jun. 13, 2002	1	1	6,500	1	4,875	6.00	—	—	—	—	—	—	—	-4,875	4,875
Jun. 14, 2002	3	3	5,660	3	5,660	6.00	—	—	—	—	—	—	—	-5,660	5,660

@ : Net of reverse repo. ' — ' : No bid was received in the auction.

10. Auctions of 91-Day Government of India Treasury Bills

(Rs. crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received		Bids Accepted		Devolvement on		Total Issue	Weighted Average Price (8+9+10+11)	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)		
			Number	Total Face Value	Number	Total Face Value	PDs/SDs* RBI	Non-competitive					Non-competitive	
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
2001-2002														
Oct. 3	Oct. 5	250	30	543	75	17	250	75	—	—	325	98.31	6.8762	5,300
Jan. 2	Jan. 4	250	25	546	125	11	250	125	—	—	375	98.29	6.9590	5,575
2002-2003														
Apr. 3	Apr. 5	250	30	815	150	14	250	150	—	—	400	98.53	5.9677	5,026
Jun. 12	Jun. 14	250	26	637	—	15	250	—	—	—	250	98.43	6.3802	4,575

* : Effective from auction dated May 14, 1999, devolvement amount would be on RBI only.

Note : Uniform Price Auction was introduced from November 6, 1998. From that date onwards, weighted average price and cut-off price will be same since all the successful bidders are allotted at cut-off price.

11. Auctions of 364-Day Government of India Treasury Bills

(Rs. crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received		Bids Accepted		Devolvement on		Total Issue	Weighted Average Price (8+9+10+11)	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)		
			Number	Total Face Value	Number	Total Face Value	PDs/SDs* RBI	Non-competitive					Non-competitive	
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
2001-2002														
Oct. 3	Oct. 5	750	44	1,411	—	29	750	—	—	—	750	93.39	7.1123	18,500
Jan. 9	Jan. 11	750	56	1,590	—	33	750	—	—	—	750	93.48	6.9976	19,502
2002-2003														
Apr. 3	Apr. 5	1,000	64	2,910	—	27	1,000	—	—	—	1,000	94.28	6.0895	19,838
Jun. 12	Jun. 14	1,000	62	2,995	—	20	1,000	—	—	—	1,000	93.82	6.6212	21,089

* : Effective from auction dated May 19, 1999, devolvement amount would be on RBI only.

§ : Effective from auction dated June 2, 1999, non-competitive bids have been allowed.

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

(Rs. crore)

Fortnight Ended	Date														
	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
May 31, 2002	May 18	May 19	May 20	May 21	May 22	May 23	May 24	May 25	May 26	May 27	May 28	May 29	May 30	May 31	
	72,291	1,44,582	2,18,208	2,92,992	3,67,156	4,39,867	5,13,654	5,87,726	6,61,799	7,33,360	8,03,863	8,72,757	9,38,682	10,01,996	
Jun. 14, 2002	Jun. 1	Jun. 2	Jun. 3	Jun. 4	Jun. 5	Jun. 6	Jun. 7	Jun. 8	Jun. 9	Jun. 10	Jun. 11	Jun. 12	Jun. 13	Jun. 14	
	63,618	1,27,236	2,01,631	2,69,078	3,32,483	3,93,901	4,57,123	5,20,226	5,83,329	6,43,165	7,06,700	7,71,178	8,36,683	9,02,819	

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

13. Certificates of Deposit Issued by Scheduled Commercial Banks

(Rs. crore)

Fortnight ended	Total Amount Outstanding #	Issued during the fortnight #	Rate of Interest (per cent) @
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1	2	3	4
Jul. 13, 2001	782	54	5.00 — 10.50
Oct. 5, 2001	825	52	6.00 — 9.50
Jan. 11, 2002	775	54	6.20 — 9.50
Apr. 5, 2002	1,474	144	5.00 — 10.88
May 3, 2002	1,247	67	5.00 — 10.28
May 17, 2002	1,334	150	6.11 — 9.50

@ : Effective interest rate range per annum.

14. Commercial Paper Issued by Companies (At face value)

(Rs. crore)

Fortnight ended	Total Amount Outstanding	Reported during the fortnight	Rate of Interest (per cent)@
1	2	3	4
Jul. 15, 2001	8,019	711	8.19 — 9.80
Oct. 15, 2001	8,660	1,181	7.73 — 10.25
Jan. 15, 2002	8,644	1,562	7.40 — 9.75
Apr. 15, 2002	7,783	1,654	7.60 — 11.10
May 15, 2002	8,080	1,680	7.54 — 10.10
May 31, 2002	8,111	1,167	7.70 — 10.00

@ : Typical effective discount rate range per annum on issues during the fortnight.

15. Index Numbers of Wholesale Prices (Base : 1993 - 94 = 100)

Items / Week ended	Weight	2001		2002		Percentage Variation over			
		Jun. 2	Apr. 6*	Jun. 1#	Week	Month	End	Year	
1	2	3	4	5	6	7	8	9	
ALL COMMODITIES	100.00	160.5	162.1	162.9	—	0.2	0.7	1.5	
Primary Articles	22.02	168.1	168.9	169.5	-0.1	0.1	1.0	0.8	
(i) Fruits and Vegetables	2.92	174.7	194.4	183.5	0.3	-0.7	-0.4	5.0	
Fuel, Power, Light and Lubricants	14.23	222.7	230.4	230.4	—	-0.4	-0.4	3.5	
Manufactured Products	63.75	144.0	144.5	145.6	0.1	0.5	1.0	1.1	
(i) Sugar, Khandsari and Gur	3.93	147.5	142.6	141.4	-0.1	-0.7	-2.1	-4.1	
(ii) Edible Oils	2.76	105.8	119.0	123.6	0.2	1.9	4.3	16.8	
(iii) Cement	1.73	151.7	142.9	143.8	-1.0	-0.9	-1.2	-5.2	
(iv) Iron & Steel	3.64	135.8	137.5	137.6	—	0.1	0.1	1.3	

* : Latest available final figures.

Source : Office of the Economic Adviser, Ministry of Commerce & Industry, Government of India.

16. BSE Sensitive Index and NSE Nifty Index of Ordinary Share Prices - Mumbai

1	2001		2002			
	Jun. 14	Jun. 10	Jun. 11	Jun. 12	Jun. 13	Jun. 14
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	3453.77	3279.49	3362.42	3344.41	3311.16	3312.07
S & P CNX NIFTY (3.11.1995=1000)	1112.75	1069.90	1097.05	1092.80	1082.85	1085.70

17. Average Daily Turnover in Call Money Market

(Rs. crore)

Week Ended

	May 3, 2002	May 10, 2002	May 17, 2002	May 24, 2002	May 31, 2002	Jun. 7, 2002	Jun. 14, 2002
1	2	3	4	5	6	7	8
1. Banks							
(a) Borrowings	11,751	13,310	11,232	12,800	12,840	10,052	8,403
(b) Lendings	13,660	17,065	11,956	13,497	12,874	10,358	9,692
2. Primary Dealers							
(a) Borrowings	7,042	8,338	5,843	6,006	8,174	5,983	6,204
(b) Lendings	937	1,229	677	829	739	689	570
3. Non-Bank Institutions							
(a) Lendings	3,405	3,446	3,452	4,004	5,416	4,296	3,560
4. Total							
(a) Borrowings	18,793	21,648	17,075	18,806	21,014	16,035	14,607
(b) Lendings	18,002	21,740	16,085	18,330	19,029	15,343	13,822

* : Data cover 75-80 per cent of total transactions reported by major participants.

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

18. Turnover in Government Securities Market (Face Value)

(Rs. crore)

Items	Week Ended					
	May 10, 2002	May 17, 2002	May 24, 2002	May 31, 2002	Jun. 7, 2002	Jun. 14, 2002
1	2	3	4	5	6	
I. Outright Transactions						
(a) Govt. of India Dated Securities	30,732	23,713	26,252	26,946	21,384	31,170
(b) State Government Securities	137	99	106	195	65	18
(c) 91 – Day Treasury Bills	531	1,124	932	931	537	87
(d) 364 – Day Treasury Bills	1,635	1,968	1,205	1,025	1,152	66
II. RBI*	9	—	—	1,515	111	2

@ : Excluding Repo Transactions.

* : RBI's sales and purchases include transactions in other offices also.

19. Turnover in Foreign Exchange Market

(US\$ Million)

Position Date	Merchant						Inter-bank					
	FCY / INR			FCY / FCY			FCY / INR			FCY / FCY		
	Spot	Forward	Forward Cancel-lation	Spot	Forward	Forward Cancel-lation	Spot	Swap	Forward	Spot	Swap	Forward
1	2	3	4	5	6	7	8	9	10	11	12	13

Purchases

May 27, 2002	222	63	55	3	2	2	286	673	68	117	28	1
May 28, 2002	188	62	118	15	19	15	453	1311	62	322	162	3
May 29, 2002	193	92	79	13	28	28	358	799	36	230	254	3
May 30, 2002	385	109	67	16	26	16	392	1982	36	344	106	6
May 31, 2002	291	103	82	6	51	41	481	1408	51	333	148	20

Sales

May 27, 2002	200	114	4	3	2	1	256	609	72	120	25	1
May 28, 2002	238	190	55	14	10	22	448	1453	51	323	173	3
May 29, 2002	275	174	25	13	28	37	339	1002	27	225	250	3
May 30, 2002	439	222	28	16	28	16	390	2187	28	347	109	5
May 31, 2002	312	177	79	7	33	48	444	1695	30	348	123	23

FCY : Foreign Currency. INR : Indian Rupees.

Note : Data relate to sales and purchases of foreign exchange on account of merchant and inter-bank transactions.

20. Weekly Traded Volume in Corporate Debt at NSE

(Rs. crore)

	Week Ended					
	May 11, 2002	May 18, 2002	May 25, 2002	Jun. 1, 2002	Jun. 8, 2002	Jun. 15, 2002
1	2	3	4	5	6	7
Amount	197.77	31.58	20.06	567.20	155.38	63.52

Source : National Stock Exchange of India Ltd.

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

(Rs. crore)

Holders	Jun. 14, 2002			Variation in Total Treasury Bills		
	Treasury Bills of Different Maturities			Total	Over the	Over End
	14 Day	91 Day	364 Day	(2+3+4)	Week	March
1	(Intermediate)	(Auction)	(Auction)	5	6	7
Reserve Bank of India	—	64	79	143	-75	-378
Banks	—	1,803	19,121	20,925	82	1,137
State Governments	4,026	100	—	4,126	-899	1,205
Others	10	2,608	1,888	4,505	173	644

22. Government of India : Long and Medium Term Borrowings - 2002-2003

(Devovement/Private Placement on RBI and OMO Sales/Purchases)

(Face Value in Rs. crore)

	Gross Amount Raised			Net Amount Raised		
	2002-2003	2001-2002	2001-2002	2002-2003	2001-2002	2001-2002
1	(Upto Jun. 14, 2002)	(Upto Jun. 15, 2001)		(Upto Jun. 14, 2002)	(Upto Jun. 15, 2001)	
	2	3	4	5	6	7
1. Total	49,000	42,000	1,14,213	41,483	40,000	87,714
of which :						
1.1 Devovement/Private Placement on RBI	22,018	17,000	28,892			
2. RBI's OMO Sales Purchases	6,968	6,914	35,419			
	—	—	5,084			

23. Secondary Market Transactions in Government Securities (Face Value)

(Amount in Rs. crore)

Item	For the Week Ended Jun. 7, 2002			For the Week Ended Jun. 14, 2002		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2002-03 \$	5	6.8090	—	3	—	—
2003-04	326	6.8008	6.9020	243	6.7494	6.8833
2004-05	110	7.0036	7.1312	190	6.9583	7.1725
2005-06	70	7.0127	7.0263	60	7.0020	7.0981
2006-07	40	7.1286	7.1560	20	7.0795	7.1266
2007-08	40	7.2059	7.2688	35	7.2156	7.2374
2008-11	1,675	7.3377	8.0452	1,849	7.3304	8.1137
2011-12	1,366	7.5295	7.8805	2,361	7.6294	7.8329
Beyond 2012	7,060	7.5656	8.6275	10,825	7.5875	8.7488
2. State Government Securities	33	8.1006	8.1006	90	7.1284	8.1999
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	42	6.2983	6.3789	87	5.8185	6.3347
(b) 15 - 91 Days	426	6.0600	6.5318	472	6.0339	6.4322
(c) 92 - 182 Days	45	6.4534	6.4750	27	6.3824	6.4522
(d) 183 - 364 Days	331	6.5220	6.6667	181	6.5097	6.6318
II. RBI* : Sales	111			26		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	8,067	5.65	(1) 8.00	(30)	8,471	5.00 (1) 7.75 (21)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	40	6.35 (1) —
4. 364 Day Treasury Bills	165	5.80	(1) 6.35	(5)	220	5.90 (1) 6.35 (14)
IV. RBI : Repo £^	33,857	6.00	—		28,310	6.00 —
: Reverse Repo !	—	—	—	—	—	—

@ : As reported in Subsidiary General Ledger Accounts at RBI, Mumbai which presently accounts for nearly 98 per cent of the total transactions in the country.

\$: While Face Value transacted for 6.00% Capital Indexed Bond 2002 has been included in the amount for the maturity year 2002-03, YTM(% indicative) have not been included in minimum and maximum YTM.

* : RBI's sales and purchases include transactions in other offices also.

£ : Represent the first leg of transactions.

^ : Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000.

! : Includes Reverse Repo auctions under Liquidity Adjustment Facility.

** : Minimum and maximum YTM's (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

Note: Figures in brackets indicate Repo Period.

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

Due to rounding off of figures, the constituent items may not add up to the totals

The symbols used in WSS are: .. = Not available. — = Nil/Negligible. # = Provisional

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