

Reserve Bank of India – Bulletin
Weekly Statistical Supplement

September 7, 2002

1. Reserve Bank of India - Liabilities and Assets

<i>Item</i>	(Rs. crore)					
	2001		2002		Variation	
	Aug. 31	Aug. 23	Aug. 30#	Week	Year	
1	2	3	4	5	6	6
Notes issued	2,20,287	2,53,939	2,51,198	-2,741	30,911	
Notes in circulation	2,20,248	2,53,894	2,51,170	-2,724	30,922	
Notes held in Banking Department	40	46	28	-18	-12	
Deposits						
Central Government	101	101	100	-1	-1	
State Governments	41	41	41	—	—	
Scheduled Commercial Banks	63,121	67,117	57,375	-9,742	-5,746	
Scheduled State Co-operative Banks	860	1,618	1,611	-7	751	
Other Banks	2,800	3,523	3,488	-35	688	
Others	6,726	7,219	7,148	-71	422	
Other liabilities	88,782	1,12,006	1,13,008	1,002	24,226	
TOTAL LIABILITIES/ASSETS	3,82,719	4,45,564	4,33,968	-11,596	51,249	
Foreign currency assets ⁽¹⁾	2,00,561	2,80,336	2,82,606	2,270	82,045	
Gold coin and bullion ⁽²⁾	13,283	15,814	15,814	—	2,531	
Rupee securities (including treasury bills)	1,34,047	1,30,808	1,16,218	-14,590	-17,829	
Loans and advances						
Central Government	9,453	1,044	—	-1,044	-9,453	
State Governments	4,190	2,371	3,426	1,055	-764	
NABARD	5,682	4,475	4,991	516	-691	
Scheduled Commercial Banks	748	15	10	-5	-738	
Scheduled State Co-operative Banks	4	17	15	-2	11	
Industrial Development Bank of India	1,440	—	—	—	-1,440	
Export-Import Bank of India	617	—	—	—	-617	
Others	4,305	1,228	1,232	4	-3,073	
Bills purchased and discounted						
Commercial	—	—	—	—	—	
Treasury	—	—	—	—	—	
Investments ⁽³⁾	4,466	4,373	4,373	—	-93	
Other assets	3,923	5,085	5,284	199	1,361	

(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 Aug. 30, 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	2,98,468	61,515	2,270	480	34,432	7,409	66,661	13,403	84,603	16,157
of which :										
(a) Foreign Currency Assets	2,82,606	58,257	2,270	480*	33,488	7,208	64,585	13,006	82,045	15,720
(b) Gold	15,814	3,248	—	—	946	201	2,053	392	2,531	431

* : 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	Financial year so far		Year-on-year		
	Aug. 23#	Fortnight	2001-2002	2002-2003	2001	2002
1	2	3	4	5	6	7
Liabilities to the Banking System						
Demand and time deposits from Banks	38,129	-57	-16,500	6,701	-4,844	3,879
Borrowings from Banks ⁽¹⁾	19,388	60	-3,416	-861	7,030	-1,242
Other demand and time liabilities ⁽²⁾	2,018	-45	-850	-205	-291	578
Liabilities to Others						
Aggregate deposits@	12,18,881	8,263 (0.7)	68,225 (7.1) [7.4]	1,15,521 (10.5) [10.9]	1,67,588 (19.4) [16.8]	1,88,038 (18.2) [19.0]
Demand	1,52,833	2,895	608	-215	20,284	9,674
Time@	10,66,048	5,368	67,617	1,15,736	1,47,303	1,78,365
Borrowings ⁽³⁾	9,701	219	-471	6,673	-599	7,606
Other demand and time liabilities	1,10,009	-827	2,494	-1,874	15,724	16,307
Borrowings from Reserve Bank	15	-15	-448	-3,601	-2,803	-3,433
Cash in hand and Balances with Reserve Bank	73,562	-3,307	13,554	4,915	10,729	-5,193
Cash in hand	6,446	-37	800	201	1,000	-12
Balances with Reserve Bank	67,117	-3,270	12,754	4,714	9,729	-5,181
Assets with the Banking System						
Balance with other Banks ⁽⁴⁾	17,974	202	-3,601	-19	1,335	1,719
Money at call and short notice	27,236	-677	-5,437	611	11,752	-2,955
Advances to Banks	6,632	855	-2,148	1,060	-534	3,848
Other assets	2,646	269	-40	-28	-89	748
Investments⁽⁵⁾	5,01,618	10,503	36,196	63,349	73,873	95,263
		(2.1)	(9.8)	(14.5)	(22.2)	(23.4)
Government securities	4,74,194	10,514	37,195	63,018	75,330	96,965
Other approved securities	27,424	-11	-999	331	-1,457	-1,701
Bank Credit	6,52,520	-935	16,174	62,797	65,342	1,24,912
		(-0.1)	(3.2)	(10.6)	(14.1)	(23.7)
Food Credit	56,400	-2,453	10,646	2,422	18,001	5,763
Non-food credit	5,96,119	1,518	5,528	60,375	47,341	1,19,149
Loans, cash-credit and overdrafts	6,11,889	630	18,918	64,283	64,621	1,22,756
Inland bills- purchased	4,704	-66	-194	-328	193	-11
discounted ⁽⁶⁾	18,398	-224	-1,028	115	1,779	852
Foreign bills-purchased	8,084	-1,177	-1,046	-1,004	-342	-220
discounted	9,445	-98	-476	-269	-908	1,535
Cash-Deposit Ratio	6.04					
Investment-Deposit Ratio	41.15					
Credit-Deposit Ratio	53.53					

@ : 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.

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

4. Cash Reserve Ratio and Interest Rates

(per cent per annum)

Item / week ended	2001			2002			
	Aug. 24	Jul. 19	Jul. 26	Aug. 2	Aug. 9	Aug. 16	Aug. 23
1	2	3	4	5	6	7	8
Cash Reserve Ratio (per cent) ⁽¹⁾	7.50	5.00	5.00	5.00	5.00	5.00	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	7.00-8.25	7.00-8.25	7.00-8.25	7.00-8.25	7.00-8.25	7.00-8.00
Call Money Rate (Low / High) ⁽⁵⁾							
- Borrowings	5.59/7.50	3.00/6.00	2.71/6.70	4.00/5.95	4.25/6.25	4.25/6.00	3.00/6.10
- Lendings	5.06/7.90	3.00/6.70	2.71/6.55	4.00/6.55	4.25/6.50	4.25/6.55	3.00/6.55

(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)

Item	2002 - 2003			2001 - 2002		
	Outstanding	Variations	Outstanding	Variations		
	as on 2002	(3) - (2)	as on 2001	(6) - (5)		
	Mar. 22	Aug. 23	Mar. 23	Aug. 24		
1	2	3	4	5	6	7
1. Bank Credit	5,89,723	6,52,520	62,797	5,11,434	5,27,608	16,174
			(10.6)			(3.2)
A. Food Credit	53,978	56,400	2,422	39,991	50,637	10,646
B. Non-Food Credit	5,35,745	5,96,119	60,375	4,71,443	4,76,971	5,528
			(11.3)			(1.2)
2. Investments	81,000	87,816@	6,816	75,844	76,087 +	243
A. Commercial Paper	8,497	7,320	-1,176	8,049	6,831	-1,219
B. Shares issued by (a + b)	5,914	9,046	3,132	5,690	5,653	-38
(a) Public Sector Undertakings	1,587	1,459	-128	1,342	1,494	152
(b) Private Corporate Sector	4,327	7,587	3,260	4,348	4,159	-190

C. Bonds/Debentures issued by (a + b)	66,589	71,450	4,861	62,105	63,604	1,499
(a) Public Sector Undertakings	39,520	39,648	128	36,568	38,439	1,872
(b) Private Corporate Sector	27,069	31,801	4,732	25,537	25,164	-373
3. Bills rediscounted with Financial Institutions	906	463@@	-443	880	716++	-164
4. Total (1B + 2 + 3)	6,17,650	6,84,398	66,748	5,48,167	5,53,774	5,607

@ : Upto August 9, 2002. @@ : Upto May 31, 2002. + : Upto August 10, 2001. ++ : Upto May 31, 2001.

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

2. Figures in brackets are percentage variations.

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

6. Foreign Exchange Rates - Spot and Forward Premia

Foreign Currency	2001		2002			2001		2002						
	Aug. 31	Aug. 26	Aug. 27	Aug. 28	Aug. 29	Aug. 30	Aug. 31	Aug. 26	Aug. 27	Aug. 28	Aug. 29	Aug. 30		
1	2	3	4	5	6	7	8	9	10	11	12	13	14	
RBI's Reference Rate (Rs. per Foreign Currency)						Foreign Currency per Rs. 100@ (Based on Middle Rates)								
U.S. Dollar	47.1500	48.5200	48.5000	48.4800	48.5000	48.5100								
Euro	..	47.0800	47.3000	47.5800	47.6100	47.7400								
FEDAI Indicative Rates (Rs. per Foreign Currency)														
U.S. Dollar	{	Buying	47.1450	48.5100	48.4950	48.4700	48.5000	48.5050	2.1209	2.0610	2.0619	2.0627	2.0619	2.0614
		Selling	47.1550	48.5200	48.5050	48.4800	48.5100	48.5150						
Pound Sterling	{	Buying	68.8025	73.7100	74.0275	74.2550	74.5250	75.1400	1.4523	1.3561	1.3508	1.3461	1.3420	1.3306
		Selling	68.8475	73.7600	74.0525	74.3100	74.5500	75.1750						
Euro	{	Buying	43.3175	47.0600	47.2875	47.5775	47.6275	47.7675	2.3069	2.1240	2.1142	2.1017	2.1004	2.0947
		Selling	43.3350	47.0875	47.3450	47.5975	47.6550	47.8025						
100 Yen	{	Buying	39.6700	40.5025	40.8275	40.9175	41.0600	41.1025	252.16	246.67	244.91	244.30	243.52	243.28
		Selling	39.6900	40.5275	40.8525	40.9450	41.0850	41.1325						
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)														
1-month		3.82	3.96	3.96	3.96	3.96	3.96							
3-month		4.33	3.96	3.96	3.88	3.88	3.88							
6-month		4.54	4.08	4.04	4.04	4.08	4.04							

@ : These rates are based on RBI Reference rate for US dollar and middle rates of cross-currency quotes. These rates are announced by RBI with effect from January 29, 1998.

Notes : 1. The unified exchange rate system came into force on March 1, 1993.

2. Euro Reference rate was announced by RBI with effect from January 1, 2002.

7. Money Stock : Components and Sources

(Rs. crore)

Item	Outstanding as on				Variation over							
	2002		Fortnight		Financial year so far				Year-on-year			
	Mar. 31#	Aug. 23#	Amount	%	2001-2002	2002-2003	%	2001	%	2002	%	
1	2	3	4	5	6	7	8	9	10	11	12	13
M3	15,00,003	16,30,654	6,500	0.4	80,172	6.1	1,30,652	8.7	2,09,445	17.7	2,37,262	17.0
		[15,88,062]					[88,060]	[5.9]		(15.5)	[1,94,670]	[14.0]
Components (i+ii+iii+iv)												
(i) Currency with the Public	2,41,399	2,51,347	-2,370	-0.9	9,979	4.8	9,948	4.1	24,187	12.4	31,819	14.5
(ii) Demand deposits with banks	1,78,284	1,78,020	2,768	1.6	126	0.1	-264	-0.1	22,678	15.8	11,625	7.0
(iii) Time deposits with banks@	10,77,470	11,97,734	6,086	0.5	70,044	7.5	1,20,264	11.2	1,63,098	19.4	1,93,920	19.3
		[11,55,142]					[77,672]	[7.2]			[1,51,328]	[15.1]
(iv) "Other" deposits with Reserve Bank	2,850	3,553	16	0.5	24	0.7	704	24.7	-517	-12.4	-101	-2.8
Sources (i+ii+iii+iv+v)												
(i) Net Bank credit to Government	5,86,466	6,35,120	-8,858	-1.4	42,517	8.3	48,654	8.3	84,285	17.9	80,649	14.5

(a+b)													
(a) Reserve Bank	1,52,178	1,34,207	-19,930	-12.9	2,256	1.5	-17,971	-11.8	5,348	3.5	-21,926	-14.0	
(b) Other Banks	4,34,288	5,00,914	11,072	2.3	40,261	11.2	66,625	15.3	78,937	24.7	1,02,575	25.8	
(ii) Bank credit to commercial sector	7,56,265	8,20,430	-867	-0.1	10,404	1.5	64,165	8.5	77,607	12.7	1,30,808	19.0	
(a+b)													
(a) Reserve Bank	5,929	2,926	-12	-0.4	-4,030	-30.3	-3,003	-50.7	-3,624	-28.1	-6,331	-68.4	
(b) Other Banks	7,50,336	8,17,505	-855	-0.1	14,434	2.2	67,168	9.0	81,231	13.6	1,37,139	20.2	
(iii) Net foreign exchange assets of banking sector	3,14,733	3,46,896	4,039	1.2	8,822	3.5	32,163	10.2	53,037	25.8	88,255	34.1	
(iv) Government's currency liabilities to the public	6,366	6,456	—	—	367	6.9	89	1.4	828	16.9	735	12.8	
(v) Banking sector's net non-monetary liabilities other than time deposits	1,63,828	1,78,248	-12,186	-6.4	-18,063	-13.6	14,421	8.8	6,311	5.8	63,185	54.9	
of which : Net non-monetary liabilities of RBI	1,01,220	1,09,292	-10,416	-8.7	5,911	7.4	8,072	8.0	13,323	18.5	24,036	28.2	

@ : 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.

Figures in [] exclude the impact of mergers since May 3, 2002.

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	Aug. 30#	Amount	%	2001-2002		2002-2003		2001		2002		
	1	2	3	4	5	6	7	8	9	10	11	12	13
Reserve Money	3,37,970	3,23,581	-12,579	-3.7	-6,852	-2.3	-14,390	-4.3	13,953	4.9	27,122	9.1	
Components (i+ii+iii)													
(i) Currency in circulation	2,50,974	2,57,625	-2,724	-1.0	7,764	3.6	6,652	2.7	24,682	12.3	31,657	14.0	
(ii) Bankers' deposits with RBI	84,147	62,474	-9,784	-13.5	-14,696	-18.0	-21,673	-25.8	-10,372	-13.4	-4,308	-6.5	
(iii) "Other" deposits with RBI	2,850	3,482	-71		79		632		-357		-227		
Sources (i+ii+iii+iv+v)													
(i) Net RBI credit to Government of which : to Centre	1,52,178	1,19,616	-14,591	-10.9	-6,135	-4.0	-32,562	-21.4	-11,129	-7.0	-28,125	-19.0	
(ii) RBI credit to banks & comm. sector	1,41,384	1,16,231	-15,646		-2,941		-25,153		-12,373		-27,362		
o/w : to banks (includes NABARD)	16,677	9,171	514	5.9	-10,439	-39.8	-7,506	-45.0	-10,929	-40.9	-6,641	-42.0	
(iii) Net foreign exchange assets of RBI	10,748	6,241	509		-5,307		-4,507		-5,888		-1,417		
(iv) Govt.'s currency liabilities to the public	2,63,969	2,98,402	2,270	0.8	16,651	8.4	34,433	13.0	50,718	31.1	84,575	39.6	
(v) Net non-monetary liabilities of RBI	6,366	6,456	—		367		89		828		735		
	1,01,220	1,10,064	772		7,296		8,844		15,535		23,422		

9. Repo/Reverse Repo Auctions under Liquidity Adjustment Facility

(Rs. crore)

LAF Date	Repo/RR period	REPO					REVERSE REPO					Net injection(+) absorption(-) of liquidity (11-6)	Outstanding Amount @
	(Day(s))	Bids Received Number	Bids Accepted Amount	Cut-Off Rate(%)	Bids Received Number	Bids Accepted Amount	Cut-Off Rate(%)	Number	Amount	Rate(%)			
1	2	3	4	5	6	7	8	9	10	11	12	13	14
Aug. 26, 2002	1	10	12,050	10	9,640	5.75	—	—	—	—	—	-9,640	9,640
Aug. 26, 2002	14	8	15,125	8	7,563	5.75	—	—	—	—	—	-7,563	17,203
Aug. 27, 2002	1	12	20,295	12	14,207	5.75	—	—	—	—	—	-14,207	21,770
Aug. 28, 2002	1	10	18,560	10	16,704	5.75	—	—	—	—	—	-16,704	24,267
Aug. 29, 2002	1	8	17,410	8	15,669	5.75	—	—	—	—	—	-15,669	23,232

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

		(Rs. crore)		
Fortnight ended	Total Amount Outstanding	Reported during the fortnight	Rate of Interest (percent)@	
1	2	3	4	
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	
Jul. 15, 2002	7,709	1,231	6.90 — 9.50	
Jul. 31, 2002	8,520	2,074	6.55 — 9.30	
Aug. 15, 2002	9,148	1,946	6.30 — 8.75	

@ : 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	2001		2002		Percentage Variation over			
	Weight	Aug. 18	Jun. 22*	Aug. 17#	Week	Month	End March	Year
	1	2	3	4	5	6	7	8
ALL COMMODITIES	100.00	161.4	165.2	166.9	0.1	0.8	3.2	3.4
Primary Articles	22.02	168.5	172.6	173.7	-0.3	0.2	3.5	3.1
(i) Fruits and Vegetables	2.92	184.7	201.0	186.4	-3.2	-4.6	1.2	0.9
Fuel, Power, Light and Lubricants	14.23	226.0	234.9	238.2	-0.2	-0.1	3.0	5.4
Manufactured Products	63.75	144.6	147.1	148.6	0.4	1.4	3.1	2.8
(i) Sugar, Khandsari and Gur	3.93	146.2	140.2	137.7	0.1	-0.6	-4.7	-5.8
(ii) Edible Oils	2.76	117.0	133.6	138.4	2.4	5.7	16.8	18.3
(iii) Cement	1.73	149.9	144.5	144.9	—	0.6	-0.4	-3.3
(iv) Iron & Steel	3.64	135.9	137.6	145.2	—	5.5	5.6	6.8

* : 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			
	Aug. 30	Aug. 26	Aug. 27	Aug. 28	Aug. 29	Aug. 30
	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	3286.87	3123.60	3097.85	3099.38	3114.16	3181.23
S & P CNX NIFTY (3.11.1995=1000)	1064.15	998.85	987.70	985.70	987.25	1010.60

17. Average Daily Turnover in Call Money Market*

		(Rs. crore)						
		Week Ended						
		Jul. 19, 2002	Jul. 26, 2002	Aug. 2, 2002	Aug. 9, 2002	Aug. 16, 2002	Aug. 23, 2002	Aug. 30, 2002
1	2	3	4	5	6	7	8	
1. Banks								
(a) Borrowings	8,848	8,252	9,370	8,957	10,114	8,145	10,064	
(b) Lendings	10,446	9,598	10,363	10,813	11,630	9,915	11,724	
2. Primary Dealers								
(a) Borrowings	7,828	7,452	7,174	8,024	7,032	6,773	6,927	
(b) Lendings	316	160	203	311	314	191	265	
3. Non-Bank Institutions								
(a) Lendings	5,005	4,385	4,438	4,557	4,509	3,818	4,367	
4. Total								
(a) Borrowings	16,676	15,704	16,544	16,981	17,146	14,918	16,991	

(b) Lendings	15,767	14,143	15,004	15,681	16,453	13,924	16,356
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* : 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					
	Jul. 26, 2002	Aug. 2, 2002	Aug. 9, 2002	Aug. 16, 2002	Aug. 23, 2002	Aug. 30, 2002
1	2	3	4	5	6	7
I. Outright Transactions						
(a) Govt. of India Dated Securities	54,236	56,179	76,806	37,116	41,741	59,175
(b) State Government Securities	73	299	184	172	388	285
(c) 91 – Day Treasury Bills	866	617	1,113	576	757	1,018
(d) 364 – Day Treasury Bills	2,350	1,901	2,348	874	2,175	3,001
II. RBI*	6,536	—	3,000	4,014	—	5

@ : 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
	2	3	4	5	6	7	8	9	10	11	12	13
Purchases												
Aug. 5, 2002	320	70	36	9	13	10	493	1063	29	354	67	2
Aug. 6, 2002	326	153	39	20	48	13	773	1494	64	438	106	—
Aug. 7, 2002	297	97	56	8	69	21	592	1021	62	349	135	1
Aug. 8, 2002	345	111	21	16	17	7	429	1061	76	500	106	1
Aug. 9, 2002	339	105	19	35	11	18	523	920	52	451	134	—
Sales												
Aug. 5, 2002	311	65	42	9	16	8	560	1182	37	351	75	—
Aug. 6, 2002	312	161	88	18	57	14	715	1587	44	434	118	—
Aug. 7, 2002	334	82	69	54	21	18	594	1130	22	366	86	2
Aug. 8, 2002	308	172	37	16	11	7	412	1052	34	521	105	1
Aug. 9, 2002	289	98	38	33	11	15	497	969	37	451	137	3

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)

1	Week Ended						7
	Jul. 27, 2002	Aug. 3, 2002	Aug. 10, 2002	Aug. 17, 2002	Aug. 24, 2002	Aug. 31, 2002	
	2	3	4	5	6		
Amount	96.59	36.30	133.74	5.78	73.42	113.74	

Source : National Stock Exchange of India Ltd.

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

(Rs. crore)

1	Aug. 30, 2002				Variation in Total	
	Treasury Bills of Different Maturities			Total (2+3+4)	Treasury Bills	
	14 Day (Intermediate)	91 Day (Auction)	364 Day (Auction)		Over the Week	Over End March
	2	3	4	5	6	7
Reserve Bank of India	—	—	44	44	—	-477
Banks	—	2,562	20,342	22,904	1,155	3,117
State Governments	4,718	650	—	5,368	-430	2,446
Others	35	1,788	1,984	3,807	-1,162	-55

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

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

(Face Value in Rs. crore)

1	Gross Amount Raised			Net Amount Raised		
	2002-2003 (Upto Aug. 30, 2002)	2001-2002 (Upto Aug. 31, 2001)	2001-2002	2002-2003 (Upto Aug. 30, 2002)	2001-2002 (Upto Aug. 31, 2001)	2001-2002
	2	3	4	5	6	7
1. Total	77,000	70,000	1,14,213	64,595	47,946	87,714
of which :						
1.1 Devolvement/Private Placement on RBI	23,175	21,679	28,892			
2. RBI's OMO Sales Purchases	20,588	26,283	35,419			
	—	—	5,084			

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 23, 2002			For the Week Ended Aug. 30, 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 \$		165	5.8453	6.1747	24	6.4830	—
2003-04		724	6.0228	6.2265	424	5.9401	6.1123
2004-05		241	6.2166	6.3263	388	6.0913	6.2096

2005-06	87	6.2604	6.4767	86	6.1544	6.2699
2006-07	200	6.3289	6.7777	323	6.2210	6.8539
2007-08	274	6.5130	6.9155	440	6.3955	6.8359
2008-11	2,842	6.6903	7.3029	3,287	6.6831	7.2780
2011-12	4,227	7.1606	7.3656	5,109	7.0982	7.2834
Beyond 2012	12,111	6.6324	7.9675	19,508	6.5698	7.9509
2. State Government Securities	194	7.5526	8.3665	143	7.6533	7.9938
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	51	5.4972	5.7848	46	5.4848	5.7859
(b) 15 - 91 Days	521	5.5342	5.8341	552	5.5055	5.8342
(c) 92 - 182 Days	153	5.7466	5.7466	108	5.7451	5.8240
(d) 183 - 364 Days	741	5.8938	5.9836	1,303	5.8235	5.9637
II. RBI* : Sales	—			5		
: Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	7,664	5.00 (1)	5.93 (14)	6,422	5.25 (1)	7.25 (16)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	85	5.55 (6)	—	80	5.55 (2)	5.55 (3)
4. 364 Day Treasury Bills	967	5.50 (1)	5.60 (6)	978	5.50 (1)	5.90 (16)
IV. RBI : Repo £^	63,557	5.75	—	79,853	5.75	—
: 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 (% 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