



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

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No. 26

1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2010	2011		Variation	
	Jun. 25	Jun. 17	Jun. 24 #	Week	Year
1	2	3	4	5	6
Notes Issued	8,46,851	9,88,651	9,79,542	-9,109	1,32,691
Notes in Circulation	8,46,829	9,88,635	9,79,523	-9,112	1,32,694
Notes held in Banking Department	21	16	19	3	-3
Deposits					
Central Government	26,531	100	100	—	-26,430
Market Stabilisation Scheme	317	—	—	—	-317
State Governments	41	42	42	—	1
Scheduled Commercial Banks	3,07,570	3,34,795	3,55,990	21,194	48,419
Scheduled State Co-operative Banks	4,234	3,760	3,717	-43	-517
Other Banks	14,639	15,841	16,248	407	1,609
Others	11,841	11,439	11,470	31	-371
Other Liabilities	3,36,526	3,96,752	3,91,041	-5,710	54,515
TOTAL LIABILITIES/ASSETS	15,48,551	17,51,381	17,58,151	6,770	2,09,600
Foreign Currency Assets ⁽¹⁾	11,71,100	12,52,918	12,46,380	-6,538	75,279
Gold Coin and Bullion ⁽²⁾	90,220	1,09,832	1,09,832	—	19,612
Rupee Securities (Including Treasury Bills)	2,71,463	3,75,605	3,87,997	12,392	1,16,534
Loans and Advances					
Central Government	—	—	—	—	—
State Governments	80	537	62	-475	-18
NABARD	—	—	—	—	—
Scheduled Commercial Banks	2,332	2,064	2,757	693	425
Scheduled State Co-operative Banks	—	30	30	—	30
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	219	798	836	38	617
Bills Purchased and Discounted					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments ⁽³⁾	2,750	1,320	1,320	—	-1,430
Other Assets	10,387	8,278	8,938	661	-1,449

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

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

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

2. Foreign Exchange Reserves

Item	As on Jun. 24, 2011		Variation over							
			Week		End-March 2011		End-December 2010		Year	
	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.
1	2	3	4	5	6	7	8	9	10	11
Total Reserves	13,88,955	309,020	-6,644	-1,542	27,941	4,202	56,601	11,686	1,00,065	32,040
(a) Foreign Currency Assets +	12,45,256	277,093	-6,538	-1,517*	20,373	2,763	45,179	9,279	75,319	25,710
(b) Gold \$	1,09,832	24,391	—	—	7,260	1,419	9,146	1,921	19,612	4,968
(c) SDRs @	20,591	4,582	-64	-15	190	13	-2,162	-496	-2,046	-282
(d) Reserve Position in the IMF**	13,276	2,954	-42	-10	118	7	4,438	982	7,180	1,644

+ Excludes ₹ 1,124 crore /US\$ 250 million invested in foreign currency denominated bonds issued by IIFC (UK).

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

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

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

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

3. Scheduled Commercial Banks - Business in India

(₹ crore)

Item	Outstanding as on Jun. 17 # 2011	Fortnight	Variation over			
			Financial year so far		Year-on-year	
			2010-2011	2011-2012	2010	2011
1	2	3	4	5	6	7
Liabilities to the Banking System						
Demand and Time Deposits from Banks	69,667	-52	-2,359	-4,075	12,886	7,095
Borrowings from Banks ⁽¹⁾	27,587	-1,268	-3,473	-2,137	4,479	-1,298
Other Demand and Time Liabilities ⁽²⁾	10,620	636	1,113	3,495	-9,672	3,529
Liabilities to Others						
Aggregate Deposits	53,44,701	-32,896	28,527	1,36,732	5,55,888	8,23,349
		(-0.6)	(0.6)	(2.6)	(14.0)	(18.2)
Demand	5,49,398	-7,898	-74,810	-92,307	80,637	-21,402
Time	47,95,303	-24,998	1,03,336	2,29,039	4,75,251	8,44,750
Borrowings ⁽³⁾	1,42,793	1,384	16,234	11,452	22,362	22,281
Other Demand and Time Liabilities	3,59,125	9,418	-7,898	17,321	6,465	37,603
Borrowings from Reserve Bank	2,064	149	1,787	-2,968	29	235
Cash in Hand and Balances with Reserve Bank	3,68,669	-1,642	5,677	19,160	81,287	56,024
Cash in Hand	33,874	1,297	2,110	3,528	1,321	6,186
Balances with Reserve Bank	3,34,795	-2,938	3,568	15,632	79,965	49,837
Assets with the Banking System						
Balance with Other Banks ⁽⁴⁾	53,090	-2,166	-11,786	-3,047	859	2,456
Money at Call and Short Notice	17,323	1,412	-2,897	717	2,384	2,552
Advances to Banks	8,271	-4,399	-1,187	-4,298	7,052	-434
Other Assets	66,368	728	2,302	-2,706	7,357	19,602
Investments⁽⁵⁾	16,05,387	-7,054	31,098	1,03,768	1,24,387	1,89,537
		(-0.4)	(2.2)	(6.9)	(9.6)	(13.4)
Government Securities	16,00,525	-6,943	31,221	1,03,377	1,27,817	1,90,908
Other Approved Securities	4,863	-111	-124	391	-3,430	-1,371
Bank Credit	40,01,521	21,144	70,503	59,438	5,47,305	6,86,230
		(0.5)	(2.2)	(1.5)	(19.8)	(20.7)
Food Credit	77,329	3,391	4,480	13,046	-7,692	24,359
Non-Food credit	39,24,192	17,753	66,023	46,393	5,54,997	6,61,871
Loans, Cash-credit and Overdrafts	38,54,168	20,877	74,760	60,162	5,20,452	6,57,250
Inland Bills- Purchased	11,198	-480	-2,246	-2,245	-801	1,431
Discounted ⁽⁶⁾	83,638	-739	-800	3,772	18,270	22,220
Foreign Bills- Purchased	17,624	918	-525	-959	-556	2,016
Discounted	34,892	568	-686	-1,291	9,940	3,313
Cash-Deposit Ratio	6.90					
Investment-Deposit Ratio	30.04					
Credit-Deposit Ratio	74.87					

(1) Excluding borrowings of Regional Rural Banks from their sponsor banks. (2) Wherever it has not been possible to identify a liability to the banking system, it has been included in the corresponding items under 'liabilities to others'. (3) Other than from Reserve Bank of India, NABARD and EXIM Bank. (4) In current account and in other 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	2010	2011					
	Jun. 18	May 13	May 20	May 27	Jun. 3	Jun. 10	Jun. 17
1	2	3	4	5	6	7	8
Cash Reserve Ratio (per cent) ⁽¹⁾	6.00	6.00	6.00	6.00	6.00	6.00	6.00
Bank Rate	6.00	6.00	6.00	6.00	6.00	6.00	6.00
Base Rate ⁽²⁾	11.00/12.00	9.25/10.00	9.25/10.00	9.25/10.00	9.25/10.00	9.25/10.00	9.25/10.00
Deposit Rate ⁽³⁾	6.00/7.50	7.75/9.50	7.75/9.10	7.75/9.10	8.25/9.10	8.25/9.10	8.25/9.10
Call Money Rate (Weighted Average) ⁽⁴⁾	5.22	7.38	7.35	7.40	7.30	7.36	7.40

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

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

(₹ crore)

Item	2011 - 2012			2010 - 2011		
	Outstanding as on		Variation (3) - (2)	Outstanding as on		Variation (6) - (5)
	2011			2010		
	Mar. 25	Jun. 17	Mar. 26	Jun. 18		
1	2	3	4	5	6	7
1. Bank Credit	39,42,083	40,01,521	59,438 (1.5)	32,44,788	33,15,291	70,503 (2.2)
A. Food Credit	64,283	77,329	13,046	48,489	52,970	4,480
B. Non-Food Credit	38,77,800	39,24,192	46,393 (1.2)	31,96,299	32,62,322	66,023 (2.1)
2. Investments	1,47,601	1,41,909	-5,692	1,18,071	1,27,377	9,306
A. Commercial Paper	12,309	12,946	637	25,188	27,125	1,937
B. Shares Issued by (a+b)	41,316	38,414	-2,902	30,106	33,892	3,786
(a) Public Sector Undertakings	8,965	8,408	-557	4,625	6,950	2,325
(b) Private Corporate Sector	32,351	30,006	-2,345	25,481	26,943	1,461
C. Bonds/Debentures Issued by (a+b)	93,975	90,549	-3,427	62,777	66,359	3,583
(a) Public Sector Undertakings	27,946	25,020	-2,926	22,710	21,865	-845
(b) Private Corporate Sector	66,029	65,529	-500	40,067	44,495	4,428
3. Total (1B + 2)	40,25,401	40,66,101	40,701 (1.0)	33,14,370	33,89,699	75,329 (2.3)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	84,034	36,431	52,887	35,181	-17,706
B. Instruments Issued by Public Financial Institutions	31,296	31,034	-262	32,597	27,115	-5,482
C. Bonds/Debentures Issued by Others	45,615	44,528	-1,087	30,902	38,339	7,437

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

2. Figures in brackets are percentage variations.

6. Foreign Exchange Rates - Spot and Forward Premia

Foreign Currency	2011					Annual Appreciation (+) / Depreciation (-) (per cent)					
	Jun. 20	Jun. 21	Jun. 22	Jun. 23	Jun. 24	Jun. 20	Jun. 21	Jun. 22	Jun. 23	Jun. 24	
1	2	3	4	5	6	7	8	9	10	11	
RBI's Reference Rate (₹ per Foreign Currency)											
U.S. Dollar	44.9900	44.9100	44.8200	44.9300	44.9400	—	1.63	2.72	3.07	2.89	
Euro	64.0100	64.4800	64.5800	64.2100	64.0900	—	-11.86	-12.25	-11.46	-10.98	
FEDAI Indicative Rates (₹ per Foreign Currency)											
U.S. Dollar	{	44.9900	44.9050	44.8200	44.9250	44.9450	—	1.63	2.73	3.06	2.85
	{	45.0000	44.9150	44.8300	44.9350	44.9550	—	1.63	2.73	3.06	2.85
Pound Sterling	{	72.5875	72.8850	72.8100	72.0825	71.8950	—	-6.64	-6.76	-4.74	-3.74
	{	72.6125	72.9200	72.8450	72.1125	71.9325	—	-6.64	-6.78	-4.74	-3.75
Euro	{	63.9975	64.4600	64.5775	64.2200	64.0700	—	-11.84	-12.20	-11.54	-11.03
	{	64.0175	64.4925	64.6100	64.2475	64.0975	—	-11.86	-12.22	-11.52	-11.03
100 Yen	{	55.1175	55.9925	55.8375	55.8425	55.8400	—	-10.24	-9.20	-8.27	-7.88
	{	55.1375	56.0175	55.8700	55.8675	55.8800	—	-10.23	-9.18	-8.27	-7.91
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)											
1-month		6.40	6.81	6.69	6.41	6.14					
3-month		6.40	6.55	6.69	6.59	6.50					
6-month		5.91	6.19	6.38	6.28	6.28					

— Market closed on the corresponding day of the previous year.

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

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

7. Money Stock : Components and Sources

(₹ crore)

<i>Item</i>	Outstanding as on		Variation over									
	2011		Fortnight		Financial Year so far				Year-on-Year			
	Mar. 31 #	Jun. 17 #	Amount	%	2010-2011		2011-2012		2010		2011	
					Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
M₃	64,99,548	66,86,002	-28,964	-0.4	1,07,875	1.9	1,86,454	2.9	7,52,007	15.2	9,75,396	17.1
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,197	9,62,387	4,285	0.4	64,456	8.4	48,190	5.3	1,41,586	20.5	1,30,438	15.7
(ii) Demand Deposits with Banks	7,17,660	6,25,503	-7,860	-1.2	-66,346	-9.2	-92,157	-12.8	1,03,846	19.0	-26,121	-4.0
(iii) Time Deposits with Banks	48,63,979	50,95,316	-24,304	-0.5	1,10,500	2.7	2,31,337	4.8	5,13,086	13.8	8,71,386	20.6
(iv) "Other" Deposits with Reserve Bank	3,713	2,796	-1,085	-28.0	-735	-19.1	-917	-24.7	-6,512	-67.7	-308	-9.9
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	20,60,989	-3,050	-0.1	51,024	3.1	78,218	3.9	3,22,061	23.0	3,40,778	19.8
(a) Reserve Bank	3,96,555	3,76,109	3,713		15,796		-20,445		1,76,947		1,48,727	
(b) Other Banks	15,86,216	16,84,879	-6,763	-0.4	35,228	2.4	98,663	6.2	1,45,114	10.8	1,92,051	12.9
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	42,93,620	21,398	0.5	81,867	2.3	58,213	1.4	5,65,615	18.8	7,20,343	20.2
(a) Reserve Bank	2,164	2,098	408	—	150	—	-66	—	-11,266	—	620	—
(b) Other Banks	42,33,242	42,91,522	20,991	0.5	81,717	2.3	58,279	1.4	5,76,881	19.3	7,19,724	20.2
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	14,27,506	-8,076	-0.6	6,967	0.5	34,179	2.5	-25,825	-2.0	1,39,070	10.8
(iv) Government's Currency Liabilities to the Public	12,724	12,959	—	—	355	3.1	235	1.8	1,316	12.8	1,335	11.5
(v) Banking Sector's Net Non-Monetary Liabilities of which: Net Non-Monetary Liabilities of RBI	11,24,680	11,09,071	39,236	3.7	32,338	3.8	-15,609	-1.4	1,11,160	14.4	2,26,131	25.6
	3,68,274	3,97,205	-5,383	-1.3	16,491	5.5	28,931	7.9	-71,486	-18.3	79,100	24.9

* Includes investments in foreign currency denominated bonds issued by IIFC(UK) since March 20, 2009.

Note: Government Balances as on March 31, 2011 are before closure of accounts.

8. Reserve Money : Components and Sources

(₹ crore)

<i>Item</i>	Outstanding as on		Variation over									
	2011		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Jun. 24 #	Amount	%	2010-2011		2011-2012		2010		2011	
					Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
Reserve Money	13,76,881	13,71,265	12,478	0.9	32,191	2.8	-5,617	-0.4	2,48,546	26.5	1,83,387	15.4
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	9,92,482	-9,112	-0.9	58,906	7.4	42,823	4.5	1,43,832	20.1	1,34,028	15.6
(ii) Bankers' Deposits with RBI	4,23,509	3,75,955	21,558	6.1	-25,854	-7.3	-47,554	-11.2	1,06,733	48.6	49,511	15.2
(iii) "Other" Deposits with RBI	3,713	2,827	31	1.1	-860	-22.4	-885	-23.8	-2,018	-40.4	-152	-5.1
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which : to Centre	3,96,555	3,88,196	12,087		33,204		-8,359		2,01,197		1,43,406	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	7,324	4,923	731		1,354		-2,401		-7,814		1,071	
(iii) Net Foreign Exchange Assets of RBI*	5,159	2,825	731		1,204		-2,334		1,963		452	
(iv) Government's Currency Liabilities to the Public	13,28,553	13,56,194	-6,538	-0.5	29,354	2.4	27,641	2.1	-16,164	-1.3	94,892	7.5
(v) Net Non-Monetary Liabilities of RBI	12,724	12,959	—	—	355	3.1	235	1.8	1,316	12.8	1,335	11.5
	3,68,274	3,91,008	-6,198	-1.6	32,076	10.6	22,733	6.2	-70,011	-17.3	57,317	17.2

* Includes investments in foreign currency denominated bonds issued by IIFC(UK) since March 20, 2009.

Note: Government Balances as on March 31, 2011 are before closure of accounts.

9. Repo/Reverse Repo Auctions under Liquidity Adjustment Facility

(₹ crore)

Date	Repo period (Day(s))	REPO (INJECTION)					REVERSE REPO (ABSORPTION)					Net Injection(+)/Absorption(-) of Liquidity (6-11)	MSF	Out-standing Amount @
		Bids Received		Bids Accepted		Cut-Off Rate(%)	Bids Received		Bids Accepted		Cut-Off Rate(%)			
		Number	Amount	Number	Amount		Number	Amount	Number	Amount				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Jun. 20, 2011	1	49	1,09,840	49	1,09,840	7.50	1	200	1	200	6.50	1,09,640	—	-1,09,640
Jun. 21, 2011	1	39	93,270	39	93,270	7.50	—	—	—	—	—	93,270	—	-93,270
Jun. 22, 2011	1	47	97,970	47	97,970	7.50	—	—	—	—	—	97,970	—	-97,970
Jun. 23, 2011	1	49	1,05,315	49	1,05,315	7.50	1	175	1	175	6.50	1,05,140	—	-1,05,140
Jun. 24, 2011	3	46	96,210	46	96,210	7.50	1	5	1	5	6.50	96,205	—	-96,205

@ Net of repo. MSF : Marginal Standing Facility

'—': No bid was received in the auction.

10. Auctions of Government of India Treasury Bills (TBs)

(₹ crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devolvement on RBI	Total Issue (8+9+10)	Weighted Average Price	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)
			Number	Total Face Value		Number	Total Face Value						
				Competitive	Non-Competitive		Competitive	Non-Competitive					
1	2	3	4	5	6	7	8	9	10	11	12	13	14
91-Day Treasury Bills													
2010-2011													
Oct. 6	Oct. 8	4,000	64	7,411	500	45	4,000	500	—	4,500	98.44	6.3977	59,279
Jan. 5	Jan. 7	4,000	85	10,008	500	40	4,000	500	—	4,500	98.27	7.1027	62,859
2011-2012													
Apr. 6	Apr. 8	4,000	78	14,105	—	35	4,000	—	—	4,000	98.26	7.1443	69,845
Jun. 22	Jun. 24	8,000	105	22,586	1,900	41	8,000	1,900	—	9,900	98.00	8.1857	1,13,612
182-Day Treasury Bills													
2010-2011													
Oct. 13	Oct. 15	2,000	46	3,434	—	21	1,000	—	—	1,000	96.73	6.8225	20,300
Jan. 5	Jan. 7	1,500	50	5,332	—	14	1,500	—	—	1,500	96.53	7.2954	20,500
2011-2012													
Apr. 13	Apr. 15	2,000	74	7,744	1,500	25	2,000	1,500	—	3,500	96.43	7.4462	24,501
Jun. 22	Jun. 24	3,000	67	10,517	—	3	3,000	—	—	3,000	96.09	8.1606	32,751
364-Day Treasury Bills													
2010-2011													
Oct. 6	Oct. 8	2,000	57	4,531	42	33	2,000	42	—	2,042	93.67	6.8564	42,644
Jan. 12	Jan. 14	1,000	48	3,969	—	8	1,000	—	—	1,000	93.08	7.5012	42,610
2011-2012													
Apr. 6	Apr. 8	2,000	80	8,350	—	31	2,000	—	—	2,000	93.02	7.5476	42,456
Jun. 15	Jun. 17	3,000	91	7,579	203	56	3,000	203	—	3,203	92.35	8.3417	49,502

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

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

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

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

(₹ crore)

1	Date														
	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
	Jun. 18	Jun. 19	Jun. 20	Jun. 21	Jun. 22	Jun. 23	Jun. 24	Jun. 25	Jun. 26	Jun. 27	Jun. 28	Jun. 29	Jun. 30	Jul. 1	
Average daily cash reserve requirement for the fortnight ending July 1, 2011	3,42,437	3,42,437	3,42,437	3,42,437	3,42,437	3,42,437	3,42,437	3,42,437	3,42,437	3,42,437	3,42,437	3,42,437	3,42,437	3,42,437	
Cash Balance with RBI	3,38,417	3,38,417	3,63,886	3,45,771	3,40,867	3,64,360	3,56,264								

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

12. Certificates of Deposit Issued by Scheduled Commercial Banks

(₹ crore)

Fortnight Ended	Total Amount Outstanding #	Issued During the Fortnight #	Rate of Interest (per cent)@
1	2	3	4
Jul. 2, 2010	3,42,362	44,167	5.92 — 7.05
Oct. 8, 2010	3,44,158	38,285	6.36 — 8.26
Jan. 14, 2011	3,71,881	44,019	7.18 — 9.82
Apr. 8, 2011	4,44,525	61,292	8.00 — 11.70
May 6, 2011	4,31,372	14,388	7.85 — 10.05
May 20, 2011	4,33,287	25,949	8.10 — 10.05

@ Effective interest rate range per annum.

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

(₹ crore)

Fortnight Ended	Total Amount Outstanding	Reported During the Fortnight	Rate of Interest (per cent)@
1	2	3	4
Jul. 15, 2010	1,07,755	11,680	6.02 — 8.75
Oct. 15, 2010	1,32,093	35,490	6.50 — 10.00
Jan. 15, 2011	98,913	22,908	6.60 — 11.95
Apr. 15, 2011	1,05,518	30,840	7.15 — 12.30
May 15, 2011	1,26,835	17,890	7.01 — 13.50
May 31, 2011	1,21,221	15,268	7.60 — 12.75

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

14. Index Numbers of Wholesale Prices (Base : 2004 - 05 = 100)

Items	Weight	2010	2011		Percentage Variation over			
		Jun. 12	Apr. 16 *	Jun. 11 #	Week	Month	End March	Year
1	2	3	4	5	6	7	8	9
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	175.9	197.6	198.1	0.8	3.0	5.1	12.6
(i) Fruits and Vegetables	3.84	168.0	195.9	185.6	0.8	-0.1	11.2	10.5
Fuel and Power	14.91	141.7	159.8	159.9	—	-0.1	1.3	12.8
Manufactured Products @	64.97	..	..	..	..	..	..	..
(i) Sugar, Khandsari and Gur	2.09	..	..	..	..	..	..	..
(ii) Edible Oils	3.04	..	..	..	..	..	..	..
(iii) Cement and Lime	1.39	..	..	..	..	..	..	..
(iv) Iron and Semis	1.56	..	..	..	..	..	..	..

* Latest available final figures.

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

@ Data are released on a monthly frequency.

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

	2010	2011				
	Jun. 24	Jun. 20	Jun. 21	Jun. 22	Jun. 23	Jun. 24
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	17730.24	17506.63	17560.30	17550.63	17727.49	18240.68
S & P CNX NIFTY (3.11.1995=1000)	5320.60	5257.90	5275.85	5278.30	5320.00	5471.25

16. Average Daily Turnover in Call Money Market*

(₹ crore)

	Week Ended						
	May 13, 2011	May 20, 2011	May 27, 2011	Jun. 3, 2011	Jun. 10, 2011	Jun. 17, 2011	Jun. 24, 2011
1	2	3	4	5	6	7	8
1. Banks							
(a) Borrowings	12,678	8,739	10,331	8,075	10,440	9,141	12,818
(b) Lendings	13,194	9,719	11,037	9,018	11,341	10,090	13,271
2. Primary Dealers							
(a) Borrowings	516	980	706	943	901	949	453
(b) Lendings	—	—	—	—	—	—	—
3. Total							
(a) Borrowings	13,194	9,719	11,037	9,018	11,341	10,090	13,271
(b) Lendings	13,194	9,719	11,037	9,018	11,341	10,090	13,271

Notes: 1. Data are the average of daily call money turnover for the week (Saturday to Friday).

* Data cover 90-95 per cent of total transactions reported by participants.

2. Since August 6, 2005 eligible participants are Banks and Primary Dealers.

17. Turnover in Government Securities Market (Face Value)@

(₹ crore)

Items	Week Ended					
	May 20, 2011	May 27, 2011	Jun. 3, 2011	Jun. 10, 2011	Jun. 17, 2011	Jun. 24, 2011
1	2	3	4	5	6	7
I. Outright Transactions						
(a) Govt. of India Dated Securities	63,070	73,860	1,14,156	1,27,319	1,39,193	1,28,097
(b) State Government Securities	736	1,297	1,408	1,745	1,020	2,052
(c) 91 - Day Treasury Bills	5,708	10,781	10,692	9,732	9,082	13,784
(d) 182 - Day Treasury Bills	1,595	1,688	2,083	2,464	1,545	40
(e) 364 - Day Treasury Bills	1,560	4,637	1,647	1,617	893	4,207
II. RBI*	131	173	97	101	490	—

@ Excluding Repo Transactions.

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

18. Turnover in Foreign Exchange Market

(US \$ million)

Position Date	Merchant						Inter-bank					
	FCY / INR			FCY / FCY			FCY / INR			FCY / FCY		
	Spot	Forward	Forward Cancellation	Spot	Forward	Forward Cancellation	Spot	Swap	Forward	Spot	Swap	Forward
1	2	3	4	5	6	7	8	9	10	11	12	13
Purchases												
Jun. 6, 2011	2,920	1,570	777	129	358	309	7,562	8,854	1,277	3,041	1,782	223
Jun. 7, 2011	1,859	1,273	531	170	463	428	6,750	7,688	1,126	3,077	1,647	189
Jun. 8, 2011	1,920	2,245	592	97	375	389	6,907	9,519	1,293	2,229	1,458	185
Jun. 9, 2011	2,496	1,641	688	188	394	406	6,135	12,046	1,299	2,675	1,622	344
Jun. 10, 2011	2,206	1,051	491	129	468	476	6,606	9,075	1,663	3,214	2,154	388
Sales												
Jun. 6, 2011	3,103	1,362	614	143	379	242	7,542	8,469	1,295	3,002	1,944	192
Jun. 7, 2011	1,984	1,606	773	164	448	413	6,967	7,501	1,086	3,062	1,763	140
Jun. 8, 2011	2,251	1,651	1,145	90	373	395	6,878	9,018	1,427	2,195	1,480	164
Jun. 9, 2011	1,966	1,973	903	172	397	472	6,781	11,634	1,450	2,669	1,777	357
Jun. 10, 2011	2,116	1,301	500	126	480	489	6,930	8,302	1,654	3,178	2,293	368

FCY: Foreign Currency.

INR: Indian Rupees.

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

19. Weekly Traded Volume in Corporate Debt at NSE

(₹ crore)

	Week Ended					
	May 20, 2011	May 27, 2011	Jun. 3, 2011	Jun. 10, 2011	Jun. 17, 2011	Jun. 24, 2011
1	2	3	4	5	6	7
Amount	347.77	796.91	1,149.83	1,592.76	1,059.56	922.87

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	June 24, 2011					Variation in Total Treasury Bills		
	Treasury Bills of Different Maturities					Total (2+3+4+5)	Over the Week	Over End March
	14 Day (Intermediate)	91 Day (Auction)	182 Day (Auction)	364 Day (Auction)				
1	2	3	4	5	6	7	8	
Reserve Bank of India	—	—	—	—	—	—	—	
Banks	—	38,549	4,806	10,886	54,241	4,105	10,822	
State Governments	69,262	24,610	3,250	397	97,519	9,423	-13,969	
Others	2,960	50,454	24,695	38,219	1,16,327	1,069	32,929	

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Jun. 24, 2011)	2010-2011 (Upto Jun. 25, 2010)	2010-2011	2011-2012 (Upto Jun. 24, 2011)	2010-2011 (Upto Jun. 25, 2010)	2010-2011
1	2	3	4	5	6	7
1. Total	1,08,000	1,36,000	4,37,000	94,527	95,277	3,25,414
2. RBI's OMO* Sales	1,039	1,732	11,575			
Purchases	1,055	1,740	78,799			

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

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

(Amount in ₹ crore)

Item	For the Week Ended Jun. 17, 2011			For the Week Ended Jun. 24, 2011		
	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						
2011-12	395	7.9514	8.4438	55	7.7984	8.6046
2012-13	240	8.0013	8.2022	1,320	7.9348	8.1723
2013-14	70	8.1470	8.1928	285	8.1073	8.2000
2014-15	—	—	—	—	—	—
2015-16	235	8.2448	8.3992	410	7.9378	8.2963
2016-17	1,287	8.2779	8.4324	382	8.2306	8.3752
2017-20	6,234	7.8319	8.6109	3,550	8.2356	8.8942
2020-21	15	8.3291	8.3307	190	8.7922	8.8617
Beyond 2021	61,120	8.2113	8.6411	57,856	8.1743	8.6184
2. State Government Securities	510	8.5639	8.6250	1,026	8.5039	8.6330
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	939	7.3531	8.0011	607	7.5000	8.0005
(b) 15 - 91 Days	3,822	7.9004	8.2692	6,516	7.9501	8.1857
(c) 92 - 182 Days	563	8.1300	8.2000	30	8.1000	8.2000
(d) 183 - 364 Days	436	8.1400	8.3420	1,863	8.0480	8.3183
II. RBI* : Sales	245			—		
: Purchases	245			— +		
III. Repo Transactions ✕ (Other than with RBI)						
	Amount	Rates (%PA)	Rates (%PA)	Amount	Rates (%PA)	Rates (%PA)
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	57,763	3.00 (1)	9.00 (15)	43,784	7.20 (1)	9.25 (17)
2. State Govt. Securities	914	7.00 (1)	7.31 (3)	676	7.48 (1)	7.70 (3)
3. 91 Day Treasury Bills	28,501	5.25 (1)	7.50 (3)	23,785	6.75 (1)	7.60 (3)
4. 182 Day Treasury Bills	3,299	7.20 (1)	7.45 (1)	1,911	7.50 (1)	7.60 (3)
5. 364 Day Treasury Bills	9,888	5.10 (1)	7.50 (3)	4,811	7.30 (1)	7.60 (3)
IV. RBI : Repo ✕ ^	3,19,175	7.25	7.50	5,02,605	—	7.50
: Reverse Repo †	1,190	6.25	6.50	380	—	6.50

@ As reported in Subsidiary General Ledger Accounts at RBI, including 'When Issued' transactions.

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

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

✕ Represent the first leg of transactions.

^ Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000 (See Table 9).

† Includes Reverse Repo auctions under Liquidity Adjustment Facility.

+ Includes purchase of Oil Marketing Companies Government of India Special Bonds (Oil bonds) of ₹ NIL (face value) under Special Market Operation (SMO).

Note: Figures in brackets indicate Repo Period.

Due to rounding off of figures, the constituent items may not add up to the totals.
The symbols used in WSS are: .. = Not available. — = Nil/Negligible. # = Provisional.

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