



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 31

1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2010		2011			Variation	
	Jul. 30		Jul. 22	Jul. 29 #	Week	Year	
	1		2	3	4	5	
Notes Issued	8,36,237		9,72,026	9,63,168	-8,858	1,26,932	
Notes in Circulation	8,36,216		9,72,018	9,63,156	-8,862	1,26,940	
Notes held in Banking Department	20		8	12	4	-8	
Deposits							
Central Government	100		100	101	1	1	
Market Stabilisation Scheme	—		—	—	—	—	
State Governments	41		42	42	—	1	
Scheduled Commercial Banks	3,00,305		3,45,572	3,59,821	14,249	59,516	
Scheduled State Co-operative Banks	3,969		3,612	3,684	72	-285	
Other Banks	14,099		16,437	16,175	-263	2,075	
Others	13,295		10,726	10,941	215	-2,354	
Other Liabilities	3,62,614		4,09,744	4,11,961	2,217	49,347	
TOTAL LIABILITIES/ASSETS	15,30,660		17,58,261	17,65,894	7,633	2,35,233	
Foreign Currency Assets ⁽¹⁾	12,02,388		12,63,834	12,64,787	953	62,399	
Gold Coin and Bullion ⁽²⁾	89,564		1,10,317	1,11,940	1,623	22,376	
Rupee Securities (Including Treasury Bills)	2,22,577		3,43,055	3,46,113	3,058	1,23,536	
Loans and Advances							
Central Government	—		23,329	25,983	2,654	25,983	
State Governments	—		48	17	-31	17	
NABARD	—		—	—	—	—	
Scheduled Commercial Banks	2,041		3,089	2,396	-693	355	
Scheduled State Co-operative Banks	—		—	—	—	—	
Industrial Development Bank of India	—		—	—	—	—	
Export-Import Bank of India	—		—	—	—	—	
Others	25		529	499	-30	474	
Bills Purchased and Discounted							
Commercial	—		—	—	—	—	
Treasury	—		—	—	—	—	
Investments ⁽³⁾	2,750		1,320	1,320	—	-1,430	
Other Assets	11,315		12,740	12,839	99	1,524	

(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 Jul. 29, 2011		Variation over							
			Week		End-March 2011		End-December 2010		Year	
	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.
	1	2	3	4	5	6	7	8	9	10
Total Reserves	14,09,102	319,090	2,297	2,289	48,088	14,272	76,748	21,756	88,791	34,907
(a) Foreign Currency Assets +	12,63,683	286,160	958	1,634*	38,800	11,830	63,606	18,346	62,456	27,609
(b) Gold \$	1,11,940	25,349	1,623	681	9,368	2,377	11,254	2,879	22,376	6,071
(c) SDRs @	20,355	4,609	-173	-16	-46	40	-2,398	-469	-2,902	-397
(d) Reserve Position in the IMF**	13,124	2,972	-111	-10	-34	25	4,286	1,000	6,861	1,624

+ Excludes ₹ 1,104 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 Jul. 15 # 2011	Variation over				
		Fortnight	Financial year so far		Year-on-year	
			2010-2011	2011-2012	2010	2011
			1	2	3	4	5	6
Liabilities to the Banking System						
Demand and Time Deposits from Banks	69,189	-7,544	-2,804	-4,553	9,871	7,062
Borrowings from Banks ⁽¹⁾	34,985	9,925	-2,288	5,261	9,167	4,915
Other Demand and Time Liabilities ⁽²⁾	9,912	-226	1,580	2,787	-7,640	2,354
Liabilities to Others						
Aggregate Deposits	54,17,244	-71,438	1,03,899	2,09,275	5,88,142	8,20,519
		(-1.3)	(2.3)	(4.0)	(14.7)	(17.9)
Demand	5,44,961	-58,074	-68,616	-96,744	82,925	-32,033
Time	48,72,283	-13,363	1,72,514	3,06,019	5,05,217	8,52,552
Borrowings ⁽³⁾	1,47,435	-11,375	14,986	16,094	16,532	28,171
Other Demand and Time Liabilities	3,51,310	-11,065	-9,232	9,506	12,627	31,121
Borrowings from Reserve Bank	3,957	2,210	2,676	-1,075	2,253	1,239
Cash in Hand and Balances with Reserve Bank	3,83,185	-33,003	10,808	33,676	80,374	65,409
Cash in Hand	34,147	-835	2,802	3,801	3,866	5,768
Balances with Reserve Bank	3,49,038	-32,168	8,007	29,875	76,508	59,642
Assets with the Banking System						
Balance with Other Banks ⁽⁴⁾	49,683	-8,430	-11,872	-6,455	1,764	-866
Money at Call and Short Notice	22,555	7,840	482	5,949	6,318	4,405
Advances to Banks	9,227	-2,408	-3,970	-3,342	4,350	3,305
Other Assets	64,965	-11,174	3,763	-4,108	10,925	16,739
Investments⁽⁵⁾	16,72,123	68,697	56,820	1,70,504	1,23,467	2,30,550
		(4.3)	(4.1)	(11.4)	(9.4)	(16.0)
Government Securities	16,67,277	68,755	57,456	1,70,129	1,26,865	2,31,427
Other Approved Securities	4,845	-58	-636	374	-3,398	-876
Bank Credit	40,14,556	-71,771	1,19,379	72,473	5,90,666	6,50,389
		(-1.8)	(3.7)	(1.8)	(21.3)	(19.3)
Food Credit	76,440	-3,168	-3,085	12,157	-2,744	31,035
Non-Food credit	39,38,116	-68,603	1,22,464	60,316	5,93,410	6,19,354
Loans, Cash-credit and Overdrafts	38,67,855	-68,776	1,18,024	73,849	5,61,067	6,27,673
Inland Bills- Purchased	10,681	-1,646	-2,074	-2,763	-717	742
Discounted ⁽⁶⁾	84,109	-400	3,231	4,243	20,984	18,659
Foreign Bills- Purchased	17,683	-740	313	-900	723	1,238
Discounted	34,227	-209	-115	-1,956	8,610	2,077
Cash-Deposit Ratio	7.07					
Investment-Deposit Ratio	30.87					
Credit-Deposit Ratio	74.11					

(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				
	Jul. 23	Jun. 17	Jun. 24	Jul. 1	Jul. 8	Jul. 15	Jul. 22
	1	2	3	4	5	6	7
Cash Reserve Ratio (per cent) ⁽¹⁾	6.00	6.00	6.00	6.00	6.00	6.00	6.00
Bank Rate	6.00	6.00	6.00	6.00	6.00	6.00	6.00
Base Rate ⁽²⁾	7.50/8.00	9.25/10.00	9.25/10.00	9.25/10.00	9.25/10.25	9.50/10.25	9.50/10.25
Deposit Rate ⁽³⁾	6.00/7.50	8.25/9.10	8.25/9.10	8.25/9.10	8.25/9.10	8.50-9.25	8.50-9.25
Call Money Rate (Weighted Average) ⁽⁴⁾	5.62	7.40	7.68	7.56	7.45	7.57	7.63

(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 covers 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 (2) - (1)	Outstanding as on		Variation (5) - (4)
	2011			2010		
	Mar. 25	Jul. 15	Mar. 26	Jul. 16		
1	2	3	4	5	6	
1. Bank Credit	39,42,083	40,14,556	72,473 (1.8)	32,44,788	33,64,167	1,19,379 (3.7)
A. Food Credit	64,283	76,440	12,157	48,489	45,404	-3,085
B. Non-Food Credit	38,77,800	39,38,116	60,316 (1.6)	31,96,299	33,18,763	1,22,464 (3.8)
2. Investments	1,47,601	1,40,938	-6,663	1,18,071	1,31,419	13,348
A. Commercial Paper	12,309	13,925	1,616	25,188	27,830	2,642
B. Shares Issued by (a+b)	41,316	38,155	-3,161	30,106	34,348	4,242
(a) Public Sector Undertakings	8,965	8,252	-713	4,625	6,954	2,330
(b) Private Corporate Sector	32,351	29,904	-2,448	25,481	27,394	1,912
C. Bonds/Debentures Issued by (a+b)	93,975	88,858	-5,118	62,777	69,241	6,465
(a) Public Sector Undertakings	27,946	23,814	-4,132	22,710	23,273	563
(b) Private Corporate Sector	66,029	65,044	-985	40,067	45,968	5,901
3. Total (1B + 2)	40,25,401	40,79,054	53,654 (1.3)	33,14,370	34,50,182	1,35,812 (4.1)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	74,749	27,146	52,887	26,209	-26,678
B. Instruments Issued by Public Financial Institutions	31,296	28,619	-2,677	32,597	28,227	-4,371
C. Bonds/Debentures Issued by Others	45,615	43,549	-2,066	30,902	32,906	2,004

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)					
	Jul. 25	Jul. 26	Jul. 27	Jul. 28	Jul. 29	Jul. 25	Jul. 26	Jul. 27	Jul. 28	Jul. 29	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
U.S. Dollar	44.4160	44.2873	43.9485	44.1263	44.1553	—	5.81	6.40	5.54	5.60	
Euro	63.8654	64.1666	63.6663	63.3322	63.1018	—	-5.50	-4.50	-4.28	-3.74	
FEDAI Indicative Rates (₹ per Foreign Currency)											
U.S. Dollar	{ Buying Selling	44.4250 44.4350	44.2850 44.2950	43.9350 43.9450	44.1300 44.1400	44.1600 44.1700	— —	5.83 5.82	6.41 6.41	5.53 5.53	5.60 5.60
Pound Sterling	{ Buying Selling	72.4475 72.4775	72.3400 72.3725	72.1025 72.1400	72.0775 72.0975	72.0775 72.1075	— —	0.26 0.26	0.60 0.60	0.81 0.83	1.03 1.03
Euro	{ Buying Selling	63.8175 63.8475	64.1950 64.2325	63.6975 63.7150	63.3450 63.3675	63.0300 63.0475	— —	-5.58 -5.59	-4.57 -4.56	-4.35 -4.34	-3.58 -3.57
100 Yen	{ Buying Selling	56.6725 56.7000	56.7600 56.7800	56.5725 56.5925	56.7225 56.7500	56.9725 57.0075	— —	-5.59 -5.55	-5.02 -4.97	-6.57 -6.56	-6.26 -6.25
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)											
1-month	7.02	7.04	7.10	7.07	6.79						
3-month	6.57	6.77	7.01	6.80	6.70						
6-month	6.26	6.68	6.69	6.53	6.43						

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

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

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

7. Money Stock : Components and Sources

(₹ crore)

Item	Outstanding as on		Variation over									
	2011		Fortnight		Financial Year so far				Year-on-Year			
	Mar. 31 #	Jul. 15 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
M₃	64,99,548	67,49,781	-62,505	-0.9	1,83,311	3.3	2,50,233	3.9	7,94,036	15.9	9,63,738	16.7
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,197	9,52,338	10,423	1.1	61,228	8.0	38,141	4.2	1,42,702	20.8	1,23,617	14.9
(ii) Demand Deposits with Banks	7,17,660	6,21,257	-58,112	-8.6	-59,265	-8.3	-96,403	-13.4	1,06,974	19.4	-37,448	-5.7
(iii) Time Deposits with Banks	48,63,979	51,74,133	-13,081	-0.3	1,81,616	4.4	3,10,154	6.4	5,44,844	14.5	8,79,088	20.5
(iv) "Other" Deposits with Reserve Bank	3,713	2,053	-1,735	-45.8	-268	-7.0	-1,660	-44.7	-484	-11.9	-1,519	-42.5
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	21,27,316	40,397	1.9	77,672	4.7	1,44,545	7.3	3,29,596	23.3	3,80,458	21.8
(a) Reserve Bank	3,96,555	3,75,423	-28,824		15,133		-21,132		1,84,779		1,48,704	
(b) Other Banks	15,86,216	17,51,893	69,221	4.1	62,539	4.3	1,65,677	10.4	1,44,817	10.5	2,31,753	15.2
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	43,05,885	-72,555	-1.7	1,26,793	3.6	70,479	1.7	6,08,251	20.2	6,87,683	19.0
(a) Reserve Bank	2,164	1,407	-688	—	247	—	-757	—	-10,358	—	-168	—
(b) Other Banks	42,33,242	43,04,478	-71,867	-1.6	1,26,546	3.6	71,236	1.7	6,18,608	20.6	6,87,851	19.0
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	14,33,266	-10,551	-0.7	50,829	4.0	39,939	2.9	-8,976	-0.7	1,00,968	7.6
(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	11,29,645	19,796	1.8	72,339	8.5	4,965	0.4	1,36,151	17.3	2,06,705	22.4
	3,68,274	3,99,575	-13,441	-3.3	58,213	19.3	31,301	8.5	-50,246	-12.3	39,747	11.0

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

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

8. Reserve Money : Components and Sources

(₹ crore)

Item	Outstanding as on		Variation over									
	2011		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Jul. 29 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
Reserve Money	13,76,881	13,58,094	5,412	0.4	15,131	1.3	-18,788	-1.4	2,39,532	25.7	1,87,277	16.0
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	9,76,116	-8,862	-0.9	48,429	6.1	26,456	2.8	1,44,152	20.5	1,28,138	15.1
(ii) Bankers' Deposits with RBI	4,23,509	3,79,679	14,058	3.8	-33,926	-9.6	-43,830	-10.3	95,164	42.6	61,306	19.3
(iii) "Other" Deposits with RBI	3,713	2,299	215	10.3	627	16.3	-1,414	-38.1	216	5.1	-2,168	-48.5
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which : to Centre	3,96,555	3,72,134	5,656		11,049		-24,421		1,94,789		1,49,499	
	3,94,035	3,72,159	5,687		11,095		-21,875		1,94,789		1,49,483	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	7,324	4,196	-723		870		-3,128		-8,586		829	
	5,159	2,396	-723		872		-2,763		1,745		355	
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	13,76,710	2,576	0.2	59,986	4.9	48,156	3.6	-11,025	-0.8	84,775	6.6
(iv) Government's Currency Liabilities to the Public	12,724	12,959	—	—	492	4.4	235	1.8	1,345	12.9	1,198	10.2
(v) Net Non-Monetary Liabilities of RBI	3,68,274	4,07,904	2,098	0.5	57,265	19.0	39,630	10.8	-63,009	-14.9	49,024	13.7

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

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

9. Repo/Reverse Repo Auctions under Liquidity Adjustment Facility

(₹ crore)

Date	Repo period (Day(s))	REPO (INJECTION)					REVERSE REPO (ABSORPTION)					Net Injection(+)/ Absorption(-) of Liquidity (5-10)	MSF	Out-standing Amount @
		Bids Received		Bids Accepted		Cut-Off Rate(%)	Bids Received		Bids Accepted		Cut-Off Rate(%)			
		Number	Amount	Number	Amount		Number	Amount	Number	Amount				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	
Jul. 25, 2011	1	41	73.215	41	73.215	7.50	—	—	—	—	—	73.215	—	-73.215
Jul. 26, 2011	1	40	72.710	40	72.710	7.50	—	—	—	—	—	72.710	—	-72.710
Jul. 27, 2011	1	25	25.430	25	25.430	8.00	—	—	—	—	—	25.430	—	-25.430
Jul. 28, 2011	1	30	35.805	30	35.805	8.00	—	—	—	—	—	35.805	—	-35.805
Jul. 29, 2011	3	36	51.555	36	51.555	8.00	1	3.000	1	3.000	7.00	48.555	—	-48.555

@ 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 (7+8+9)	Weighted Average Price	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)
			Number	Total Face Value		Number	Total Face Value						
				Competitive	Non-Competitive		Competitive	Non-Competitive					
1	2	3	4	5	6	7	8	9	10	11	12	13	
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
Jul. 27	Jul. 29	7,000	99	16,917	1,994	60	7,000	1,994	—	8,994	97.95	8.3946	1,28,069
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
Jul. 20	Jul. 22	3,000	79	12,250	—	44	3,000	—	—	3,000	96.09	8.1823	35,750
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
Jul. 27	Jul. 29	3,000	108	9,133	—	40	3,000	—	—	3,000	92.21	8.4949	55,308

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

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

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

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

(₹ crore)

	Date													
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
	Jul. 16	Jul. 17	Jul. 18	Jul. 19	Jul. 20	Jul. 21	Jul. 22	Jul. 23	Jul. 24	Jul. 25	Jul. 26	Jul. 27	Jul. 28	Jul. 29
Average daily cash reserve requirement for the fortnight ending July 29, 2011	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798
Cash Balance with RBI	3,48,240	3,48,240	3,51,258	3,60,701	3,60,922	3,66,782	3,45,548	3,46,837	3,46,837	3,70,994	3,69,670	3,33,031	3,45,218	3,59,882

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
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
Jun. 17, 2011	4,23,767	69,976	9.02 — 10.50
Jul. 1, 2011	4,21,072	74,973	8.19 — 10.21

@ 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
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
Jun. 15, 2011	1,23,400	20,522	8.25 — 13.00
Jun. 30, 2011	1,04,689	30,290	8.35 — 13.50

@ 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			
		Jul. 17	May 21 *	Jul. 16 #	Week	Month	End March	Year
		1	2	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	179.2	194.3	198.0	0.2	0.3	5.1	10.5
(i) Fruits and Vegetables	3.84	175.0	182.6	194.3	2.2	4.8	16.4	11.0
Fuel and Power	14.91	147.7	160.7	165.6	—	3.4	4.9	12.1
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				
	Jul. 29	Jul. 25	Jul. 26	Jul. 27	Jul. 28	Jul. 29
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	17992.00	18871.29	18518.22	18432.25	18209.52	18197.20
S & P CNX NIFTY (3.11.1995=1000)	5408.90	5680.30	5574.85	5546.80	5487.75	5482.00

16. Average Daily Turnover in Call Money Market*

(₹ crore)

	Week Ended						
	Jun. 17, 2011	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	9,141	12,818	10,257	11,753	11,179	12,366	9,334
(b) Lendings	10,090	13,271	11,035	12,819	12,358	13,466	10,320
2. Primary Dealers							
(a) Borrowings	949	453	779	1,066	1,189	1,100	986
(b) Lendings	—	—	1	—	10	—	—
3. Total							
(a) Borrowings	10,090	13,271	11,036	12,819	12,368	13,466	10,320
(b) Lendings	10,090	13,271	11,036	12,819	12,368	13,466	10,320

Notes: 1. Data are the average of daily call money turnover for the week (Saturday to Friday).
2. Since August 6, 2005 eligible participants are Banks and Primary Dealers.

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

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

(₹ crore)

Items	Week Ended					
	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	1,28,097	57,383	88,445	1,27,679	1,04,300	1,11,002
(b) State Government Securities	2,052	566	1,839	1,873	4,084	511
(c) 91 - Day Treasury Bills	13,784	13,561	30,564	19,428	14,669	13,481
(d) 182 - Day Treasury Bills	40	203	1,657	3,883	2,347	1,014
(e) 364 - Day Treasury Bills	4,207	1,646	2,742	4,479	2,135	2,264
II. RBI*	—	1,305	2,359	398	82	—

@ 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
Purchases												
Jul. 11, 2011	2,264	1,265	569	135	1,709	1,835	6,247	6,866	1,303	6,176	2,535	631
Jul. 12, 2011	2,199	1,847	981	442	1,175	1,199	8,037	8,690	1,700	6,494	3,114	337
Jul. 13, 2011	1,872	1,232	356	349	1,050	1,041	6,935	6,847	1,119	4,729	2,520	372
Jul. 14, 2011	2,317	1,514	425	213	1,299	1,307	6,755	6,607	1,361	4,963	2,777	791
Jul. 15, 2011	2,452	1,030	791	156	404	388	8,310	6,894	2,029	2,952	1,389	147
Sales												
Jul. 11, 2011	2,486	1,284	599	132	1,807	1,772	6,195	6,675	1,189	6,154	2,492	385
Jul. 12, 2011	2,366	1,890	938	442	1,184	1,298	8,532	8,509	1,465	6,632	3,147	335
Jul. 13, 2011	2,365	1,256	445	357	1,016	1,086	7,047	7,501	1,156	4,639	2,464	368
Jul. 14, 2011	2,238	1,466	535	223	1,212	1,311	7,279	6,465	1,367	4,928	2,869	718
Jul. 15, 2011	2,738	1,566	779	157	419	338	7,823	7,641	1,913	2,903	1,401	156

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					
	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011
	1	2	3	4	5	6
Amount	922.87	1,215.47	1,117.81	1,275.68	1,989.95	1,502.87

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	July 29, 2011					Variation in Total Treasury Bills	
	Treasury Bills of Different Maturities				Total (1+2+3+4)	Over the Week	Over End March
	14 Day (Intermediate)	91 Day (Auction)	182 Day (Auction)	364 Day (Auction)			
	1	2	3	4	5	6	7
Reserve Bank of India	—	—	—	—	—	—	—
Banks	—	41,749	7,726	11,723	61,198	772	17,779
State Governments	63,531	30,069	3,250	203	97,052	-926	-14,436
Others	3,237	56,251	24,774	43,382	1,27,644	1,215	44,246

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Jul. 29, 2011)	2010-2011 (Upto Jul. 30, 2010)	2010-2011	2011-2012 (Upto Jul. 29, 2011)	2010-2011 (Upto Jul. 30, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	1,71,000	1,86,000	4,37,000	1,20,527	1,02,966	3,25,414
2. RBI's OMO*						
Sales	3,114	3,676	11,575			
Purchases	3,124	3,668	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 Jul. 22, 2011			For the Week Ended Jul. 29, 2011		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	1	2	3	4	5	6
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	75	7.7537	8.2939	—	—	—
2012-13	60	8.0144	8.0428	225	8.0425	8.5550
2013-14	70	8.1262	8.1750	45	8.1332	8.1332
2014-15	7	8.1916	8.1916	5	8.3120	8.3120
2015-16	141	8.1561	8.2639	320	8.3777	8.4405
2016-17	1,238	8.2422	8.3233	1,101	8.2943	8.4499
2017-20	3,749	8.2457	8.8828	2,882	8.3079	8.6850
2020-21	50	8.8699	8.8699	45	8.3429	8.8348
Beyond 2021	46,760	8.2224	8.6048	50,878	8.2809	9.1832
2. State Government Securities	2,042	8.5147	8.6420	256	8.5112	8.6957
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2,519	7.2400	8.0000	2,653	7.9422	8.3006
(b) 15 - 91 Days	4,841	7.7253	8.1023	4,330	7.9109	8.6007
(c) 92 - 182 Days	1,249	7.9001	8.1823	345	8.1000	8.1319
(d) 183 - 364 Days	968	8.1000	8.2360	1,052	8.0855	8.4949
II. RBI* : Sales	42			—		
: Purchases	41			— +		
III. Repo Transactions ✕ (Other than with RBI)						
	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	35,429	5.00 (1)	9.75 (90)	36,719	3.00 (1)	9.75 (91)
2. State Govt. Securities	512	7.49 (1)	7.65 (3)	709	7.24 (1)	8.15 (3)
3. 91 Day Treasury Bills	20,418	7.40 (1)	7.60 (3)	26,215	3.50 (1)	8.15 (3)
4. 182 Day Treasury Bills	3,557	7.45 (1)	7.60 (3)	4,960	4.75 (1)	8.07 (3)
5. 364 Day Treasury Bills	7,118	7.45 (1)	7.60 (3)	6,177	5.50 (1)	8.00 (3)
IV. RBI : Repo ✕ ^	2,82,795	—	7.50	2,58,715	7.50	8.00
: Reverse Repo !	300	—	6.50	3,000	6.50	7.00

@ 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 (% 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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