



# RESERVE BANK OF INDIA BULLETIN

## WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

July 8, 2011

No. 27

### 1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2010		2011			Variation	
	Jul. 2		Jun. 24	Jul. 1 #	Week	Year	
	1		2	3	4	5	
<b>Notes Issued</b>	<b>8,42,576</b>		<b>9,79,542</b>	<b>9,69,276</b>	<b>-10,265</b>	<b>1,26,700</b>	
Notes in Circulation	8,42,548		9,79,523	9,69,261	-10,262	1,26,713	
Notes held in Banking Department	28		19	15	-4	-13	
<b>Deposits</b>							
Central Government	10,575		100	101	—	-10,475	
Market Stabilisation Scheme	317		—	—	—	-317	
State Governments	41		42	42	—	1	
Scheduled Commercial Banks	2,92,262		3,55,990	3,81,206	25,217	88,944	
Scheduled State Co-operative Banks	4,119		3,717	3,680	-38	-439	
Other Banks	14,293		16,248	16,180	-67	1,887	
Others	12,559		11,470	12,431	961	-128	
Other Liabilities	3,46,832		3,91,041	4,21,749	30,708	74,917	
<b>TOTAL LIABILITIES/ASSETS</b>	<b>15,23,576</b>		<b>17,58,151</b>	<b>18,04,666</b>	<b>46,515</b>	<b>2,81,090</b>	
Foreign Currency Assets <sup>(1)</sup>	11,78,103		12,46,380	12,68,744	22,364	90,641	
Gold Coin and Bullion <sup>(2)</sup>	92,704		1,09,832	1,10,317	485	17,613	
Rupee Securities (Including Treasury Bills)	2,34,066		3,87,997	4,03,285	15,289	1,69,220	
<b>Loans and Advances</b>							
Central Government	—		—	770	770	770	
State Governments	—		62	77	15	77	
NABARD	—		—	—	—	—	
Scheduled Commercial Banks	2,198		2,757	1,747	-1,010	-451	
Scheduled State Co-operative Banks	—		30	—	-30	—	
Industrial Development Bank of India	—		—	—	—	—	
Export-Import Bank of India	—		—	—	—	—	
Others	275		836	795	-41	520	
<b>Bills Purchased and Discounted</b>							
Commercial	—		—	—	—	—	
Treasury	—		—	—	—	—	
Investments <sup>(3)</sup>	2,750		1,320	1,320	—	-1,430	
Other Assets	13,480		8,938	17,611	8,673	4,131	

(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. 1, 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
<b>Total Reserves</b>	<b>14,11,878</b>	<b>315,715</b>	<b>22,923</b>	<b>6,695</b>	<b>50,864</b>	<b>10,897</b>	<b>79,524</b>	<b>18,381</b>	<b>1,13,094</b>	<b>37,448</b>
(a) Foreign Currency Assets +	12,67,626	283,458	22,370	6,365*	42,743	9,128	67,549	15,644	90,690	31,329
(b) Gold \$	1,10,317	24,668	485	277	7,745	1,696	9,631	2,198	17,613	4,774
(c) SDRs @	20,632	4,614	41	32	231	45	-2,121	-464	-2,329	-305
(d) Reserve Position in the IMF**	13,303	2,975	27	21	145	28	4,465	1,003	7,120	1,650

+ Excludes ₹ 1,118 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. 24 # 2011	Variation over				
		Month	Financial year so far		Year-on-year	
			2010-2011	2011-2012	2010	2011
			1	2	3	4
<b>Liabilities to the Banking System</b>						
Demand and Time Deposits from Banks	71,837	3,252	-2,144	-1,905	12,098	9,049
Borrowings from Banks <sup>(1)</sup>	28,991	7,577	-5,244	-733	3,314	1,878
Other Demand and Time Liabilities <sup>(2)</sup>	10,044	-128	1,159	2,919	-9,511	2,907
<b>Liabilities to Others</b>						
<b>Aggregate Deposits</b>	<b>53,66,611</b>	<b>44,970</b>	<b>68,374</b>	<b>1,58,642</b>	<b>5,76,479</b>	<b>8,05,411</b>
		<b>(0.8)</b>	<b>(1.5)</b>	<b>(3.0)</b>	<b>(14.5)</b>	<b>(17.7)</b>
Demand	5,59,943	801	-55,906	-81,762	86,917	-29,760
Time	48,06,668	44,169	1,24,280	2,40,404	4,89,562	8,35,171
Borrowings <sup>(3)</sup>	1,72,787	22,769	16,530	41,446	7,865	51,978
Other Demand and Time Liabilities	3,72,995	-8,273	-1,723	31,190	22,731	45,298
<b>Borrowings from Reserve Bank</b>	<b>2,757</b>	<b>-1,259</b>	<b>2,290</b>	<b>-2,274</b>	<b>1,932</b>	<b>425</b>
<b>Cash in Hand and Balances with Reserve Bank</b>	<b>3,90,391</b>	<b>5,344</b>	<b>28,854</b>	<b>40,882</b>	<b>1,04,066</b>	<b>54,569</b>
Cash in Hand	34,401	799	2,674	4,055	2,887	6,150
Balances with Reserve Bank	3,55,990	4,544	26,180	36,827	1,01,180	48,419
<b>Assets with the Banking System</b>						
Balance with Other Banks <sup>(4)</sup>	53,641	175	-8,968	-2,497	2,929	188
Money at Call and Short Notice	19,009	7,520	-4,729	2,403	292	6,070
Advances to Banks	9,955	-835	-367	-2,613	7,742	430
Other Assets	69,935	6,479	4,009	862	8,300	21,463
<b>Investments<sup>(5)</sup></b>	<b>15,95,444</b>	<b>5,894</b>	<b>23,295</b>	<b>93,825</b>	<b>93,587</b>	<b>1,87,396</b>
		<b>(0.4)</b>	<b>(1.7)</b>	<b>(6.2)</b>	<b>(7.1)</b>	<b>(13.3)</b>
Government Securities	15,90,595	5,870	23,419	93,447	97,808	1,88,781
Other Approved Securities	4,849	25	-124	378	-4,221	-1,385
<b>Bank Credit</b>	<b>40,12,107</b>	<b>61,725</b>	<b>1,09,405</b>	<b>70,024</b>	<b>5,76,617</b>	<b>6,57,914</b>
		<b>(1.6)</b>	<b>(3.4)</b>	<b>(1.8)</b>	<b>(20.8)</b>	<b>(19.6)</b>
Food Credit	77,954	7,345	5,220	13,671	-2,707	24,244
Non-Food credit	39,34,153	54,379	1,04,184	56,353	5,79,323	6,33,670
Loans, Cash-credit and Overdrafts	38,64,688	61,122	1,11,998	70,682	5,49,799	6,30,532
Inland Bills- Purchased	11,744	-90	-2,148	-1,700	-595	1,878
Discounted <sup>(6)</sup>	82,493	1,023	-251	2,627	18,758	20,525
Foreign Bills- Purchased	17,927	-111	412	-656	-13	1,383
Discounted	35,255	-220	-607	-928	8,668	3,596
<b>Cash-Deposit Ratio</b>	<b>7.27</b>					
<b>Investment-Deposit Ratio</b>	<b>29.73</b>					
<b>Credit-Deposit Ratio</b>	<b>74.76</b>					

(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.

Notes : 1. Includes the impact of mergers since May 3, 2002.

2. Based on Special Returns submitted by the banks as required when the last Friday of the month is not an alternate Friday for the reporting purposes.

### 4. Cash Reserve Ratio and Interest Rates

(per cent per annum)

Item/Week Ended	2010		2011				
	Jun. 25	May 20	May 27	Jun. 3	Jun. 10	Jun. 17	Jun. 24
	1	2	3	4	5	6	7
Cash Reserve Ratio (per cent) <sup>(1)</sup>	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 <sup>(2)</sup>	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 <sup>(3)</sup>	6.00/7.50	7.75/9.10	7.75/9.10	8.25/9.10	8.25/9.10	8.25/9.10	8.25/9.10
Call Money Rate (Weighted Average) <sup>(4)</sup>	5.32	7.35	7.40	7.30	7.36	7.40	7.68

(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	Jun. 17	Mar. 26	Jun. 18		
1	2	3	4	5	6	
<b>1. Bank Credit</b>	<b>39,42,083</b>	<b>40,01,521</b>	<b>59,438</b> (1.5)	<b>32,44,788</b>	<b>33,15,291</b>	<b>70,503</b> (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)
<b>2. Investments</b>	<b>1,47,601</b>	<b>1,41,909</b>	<b>-5,692</b>	<b>1,18,071</b>	<b>1,27,377</b>	<b>9,306</b>
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
<b>3. Total (1B + 2)</b>	<b>40,25,401</b>	<b>40,66,101</b>	<b>40,701</b> (1.0)	<b>33,14,370</b>	<b>33,89,699</b>	<b>75,329</b> (2.3)
<b>Memo Items:</b>						
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. 27	Jun. 28	Jun. 29	Jun. 30	Jul. 1	Jun. 27	Jun. 28	Jun. 29	Jun. 30	Jul. 1	
	1	2	3	4	5	6	7	8	9	10	
<b>RBI's Reference Rate (₹ per Foreign Currency)</b>											
U.S. Dollar	45.1000	45.0500	44.9400	44.7200	44.5900	—	2.46	3.52	4.20	4.70	
Euro	63.7500	64.3400	64.6000	64.7900	64.8000	—	-11.36	-11.87	-12.12	-12.05	
<b>FEDAI Indicative Rates (₹ per Foreign Currency)</b>											
U.S. Dollar	{	45.0950	45.0450	44.9400	44.7200	44.5800	—	2.46	3.52	4.17	4.70
	{	45.1050	45.0550	44.9500	44.7300	44.5900	—	2.46	3.52	4.17	4.70
Pound Sterling	{	71.8775	71.9000	71.8950	71.9400	71.7025	—	-3.52	-2.53	-2.63	-3.03
	{	71.8975	71.9300	71.9325	71.9700	71.7375	—	-3.53	-2.53	-2.63	-3.04
Euro	{	63.7375	64.3325	64.5975	64.7900	64.7925	—	-11.37	-11.87	-12.12	-12.12
	{	63.7700	64.3575	64.6200	64.8175	64.8150	—	-11.36	-11.86	-12.13	-12.09
100 Yen	{	55.8450	55.7500	55.4750	55.5800	55.2825	—	-7.39	-5.62	-5.40	-4.47
	{	55.8775	55.7900	55.5075	55.6125	55.3300	—	-7.41	-5.59	-5.40	-4.49
<b>Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)</b>											
1-month		5.85	5.86	6.54	6.98	..					
3-month		6.39	6.30	6.68	6.71	..					
6-month		6.21	6.26	6.45	6.57	..					

— 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 #	Jun. 17 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
<b>M<sub>3</sub></b>	<b>64,99,548</b>	<b>66,86,002</b>	<b>-28,964</b>	<b>-0.4</b>	<b>1,07,875</b>	<b>1.9</b>	<b>1,86,454</b>	<b>2.9</b>	<b>7,52,007</b>	<b>15.2</b>	<b>9,75,396</b>	<b>17.1</b>
<b>Components (i+ii+iii+iv)</b>												
(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
<b>Sources (i+ii+iii+iv-v)</b>												
(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 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. 1 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
<b>Reserve Money</b>	<b>13,76,881</b>	<b>13,87,075</b>	<b>15,811</b>	<b>1.2</b>	<b>12,859</b>	<b>1.1</b>	<b>10,194</b>	<b>0.7</b>	<b>2,41,099</b>	<b>26.0</b>	<b>2,18,530</b>	<b>18.7</b>
<b>Components (i+ii+iii)</b>												
(i) Currency in Circulation	9,49,659	9,82,221	-10,262	-1.0	54,624	6.8	32,561	3.4	1,41,291	19.8	1,28,048	15.0
(ii) Bankers' Deposits with RBI	4,23,509	4,01,067	25,112	6.7	-41,623	-11.8	-22,443	-5.3	1,00,474	47.8	90,392	29.1
(iii) "Other" Deposits with RBI	3,713	3,788	961	34.0	-142	-3.7	75	2.0	-666	-15.3	91	2.5
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net RBI Credit to Government of which : to Centre	3,96,555	4,04,247	16,051		11,658		7,692		1,98,742		1,81,003	
	3,94,035	4,04,213	16,036		11,704		10,178		1,99,024		1,80,928	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	7,324	3,842	-1,081		1,276		-3,482		-9,131		69	
	5,159	1,747	-1,078		1,029		-3,413		1,523		-451	
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	13,79,044	22,849	1.7	38,841	3.2	50,490	3.8	6,475	0.5	1,08,254	8.5
(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) Net Non-Monetary Liabilities of RBI	3,68,274	4,13,016	22,009	5.6	39,272	13.0	44,742	12.1	-43,697	-11.4	72,130	21.2

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

**Note:** Government Balances as on March 31, 2011 are 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	
Jun. 27, 2011	1	30	78,045	30	78,045	7.50	2	260	2	260	6.50	77,785	—	-77,785
Jun. 28, 2011	1	22	49,025	22	49,025	7.50	4	795	4	795	6.50	48,230	—	-48,230
Jun. 29, 2011	1	42	96,330	42	96,330	7.50	1	600	1	600	6.50	95,730	—	-95,730
Jun. 30, 2011	4	47	1,04,690	47	1,04,690	7.50	4	2,600	4	2,600	6.50	1,02,090	—	-1,02,090

@ 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		
<b>91-Day Treasury Bills</b>														
<b>2010-2011</b>	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
<b>2011-2012</b>	Apr. 6	Apr. 8	4,000	78	14,105	—	35	4,000	—	—	4,000	98.26	7.1443	69,845
	Jun. 29	Jun. 30	6,000	90	25,335	4,750	43	6,000	4,750	—	10,750	98.00	8.1857	1,18,610
<b>182-Day Treasury Bills</b>														
<b>2010-2011</b>	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
<b>2011-2012</b>	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
<b>364-Day Treasury Bills</b>														
<b>2010-2011</b>	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
<b>2011-2012</b>	Apr. 6	Apr. 8	2,000	80	8,350	—	31	2,000	—	—	2,000	93.02	7.5476	42,456
	Jun. 29	Jun. 30	3,000	83	7,946	—	45	3,000	—	—	3,000	92.39	8.2947	51,308

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
	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	3,65,065	3,65,065	3,35,828	3,11,600	3,58,703	3,81,206	3,81,206

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	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 20, 2011			4,33,287	25,949	8.10	10.05
Jun. 3, 2011			4,32,144	30,376	8.65	10.25

@ 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
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. 19	Apr. 23 *	Jun. 18 #	Week	Month	End March	Year
		1	2	3	4	5	6	7
<b>ALL COMMODITIES @</b>	<b>100.00</b>	..	..	..	..	..	..	..
Primary Articles	20.12	176.5	198.2	197.4	-0.4	3.0	4.8	11.8
(i) Fruits and Vegetables	3.84	171.3	193.8	185.4	-0.1	0.5	11.1	8.2
Fuel and Power	14.91	141.8	159.8	160.2	0.2	-0.3	1.5	13.0
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. 1	Jun. 27	Jun. 28	Jun. 29	Jun. 30	Jul. 1
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	17509.33	18412.41	18492.45	18693.86	18845.87	18762.80
S & P CNX NIFTY (3.11.1995=1000)	5251.40	5526.60	5545.30	5600.45	5647.40	5627.20

### 16. Average Daily Turnover in Call Money Market\*

(₹ crore)

	Week Ended						
	May 20, 2011	May 27, 2011	Jun. 3, 2011	Jun. 10, 2011	Jun. 17, 2011	Jun. 24, 2011	Jul. 1, 2011
	1	2	3	4	5	6	7
<b>1. Banks</b>							
(a) Borrowings	8,739	10,331	8,075	10,440	9,141	12,818	10,257
(b) Lendings	9,719	11,037	9,018	11,341	10,090	13,271	11,035
<b>2. Primary Dealers</b>							
(a) Borrowings	980	706	943	901	949	453	779
(b) Lendings	—	—	—	—	—	—	1
<b>3. Total</b>							
(a) Borrowings	9,719	11,037	9,018	11,341	10,090	13,271	11,036
(b) Lendings	9,719	11,037	9,018	11,341	10,090	13,271	11,036

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 27, 2011	Jun. 3, 2011	Jun. 10, 2011	Jun. 17, 2011	Jun. 24, 2011	Jul. 1, 2011
	1	2	3	4	5	6
<b>I. Outright Transactions</b>						
(a) Govt. of India Dated Securities	73,860	1,14,156	1,27,319	1,39,193	1,28,097	57,383
(b) State Government Securities	1,297	1,408	1,745	1,020	2,052	566
(c) 91 - Day Treasury Bills	10,781	10,692	9,732	9,082	13,784	13,561
(d) 182 - Day Treasury Bills	1,688	2,083	2,464	1,545	40	203
(e) 364 - Day Treasury Bills	4,637	1,647	1,617	893	4,207	1,646
<b>II. RBI*</b>	<b>173</b>	<b>97</b>	<b>101</b>	<b>490</b>	<b>—</b>	<b>1,305</b>

@ 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
<b>Purchases</b>												
Jun. 13, 2011	2,276	1,403	708	407	300	336	7,296	7,550	1,523	2,675	1,673	144
Jun. 14, 2011	2,686	1,227	597	143	430	369	6,383	8,329	1,272	3,010	1,766	270
Jun. 15, 2011	2,286	1,125	853	186	681	660	6,477	7,408	1,348	4,065	2,114	266
Jun. 16, 2011	2,153	1,946	882	218	1,158	985	7,924	11,568	1,589	5,853	2,021	310
Jun. 17, 2011	2,169	1,685	708	249	474	570	9,294	10,812	1,151	3,510	2,682	264
<b>Sales</b>												
Jun. 13, 2011	3,015	1,360	354	396	329	320	7,250	7,283	1,818	2,638	1,808	135
Jun. 14, 2011	2,256	1,307	573	153	437	366	6,848	8,089	1,842	2,953	1,901	237
Jun. 15, 2011	2,124	1,464	856	201	727	646	6,662	7,358	1,410	4,004	2,259	275
Jun. 16, 2011	2,262	2,005	737	171	1,186	1,017	7,881	11,853	1,669	5,895	2,431	321
Jun. 17, 2011	3,175	1,276	846	189	505	611	8,943	10,013	1,077	3,526	2,559	265

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 27, 2011	Jun. 3, 2011	Jun. 10, 2011	Jun. 17, 2011	Jun. 24, 2011	Jul. 1, 2011
	1	2	3	4	5	6
Amount	796.91	1,149.83	1,592.76	1,059.56	922.87	1,215.47

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	July 1, 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	—	36,272	4,741	11,113	52,126	-2,114	8,708
State Governments	60,197	28,610	3,250	203	92,259	-5,260	-19,229
Others	3,062	53,728	24,759	39,992	1,21,541	5,214	38,143

## 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. 1, 2011)	2010-2011 (Upto Jul. 2, 2010)	2010-2011	2011-2012 (Upto Jul. 1, 2011)	2010-2011 (Upto Jul. 2, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	1,20,000	1,51,000	4,37,000	1,06,527	98,134	3,25,414
2. RBI's OMO* Sales	1,200	2,190	11,575			
Purchases	2,198	2,185	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)<sup>@</sup>

(Amount in ₹ crore)

Item	For the Week Ended Jun. 24, 2011			For the Week Ended Jul. 1, 2011		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	1	2	3	4	5	6
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	55	7.7984	8.6046	1,205	7.7493	10.9833
2012-13	1,320	7.9348	8.1723	390	7.9968	8.0261
2013-14	285	8.1073	8.2000	—	—	—
2014-15	—	—	—	31	8.2724	8.9542
2015-16	410	7.9378	8.2963	115	8.2741	8.3706
2016-17	382	8.2306	8.3752	529	8.3237	8.3829
2017-20	3,550	8.2356	8.8942	1,958	8.2289	8.8700
2020-21	190	8.7922	8.8617	—	—	—
Beyond 2021	57,856	8.1743	8.6184	24,464	8.2313	8.7688
2. State Government Securities	1,026	8.5039	8.6330	283	8.2799	8.5798
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	607	7.5000	8.0005	506	7.8000	8.0000
(b) 15 - 91 Days	6,516	7.9501	8.1857	6,375	7.8500	8.1857
(c) 92 - 182 Days	30	8.1000	8.2000	1	—	—
(d) 183 - 364 Days	1,863	8.0480	8.3183	823	8.1340	8.2947
<b>II. RBI* : Sales</b>	—			<b>162</b>		
<b>: Purchases</b>	—			<b>1,143+</b>		
<b>III. Repo Transactions ✕ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	43,784	7.20 (1)	9.25 (17)	52,422	1.00 (1)	9.25 (17)
2. State Govt. Securities	676	7.48 (1)	7.70 (3)	435	7.28 (1)	7.80 (4)
3. 91 Day Treasury Bills	23,785	6.75 (1)	7.60 (3)	24,807	2.00 (1)	8.00 (4)
4. 182 Day Treasury Bills	1,911	7.50 (1)	7.60 (3)	2,631	6.90 (1)	8.00 (4)
5. 364 Day Treasury Bills	4,811	7.30 (1)	7.60 (3)	4,556	3.00 (1)	8.25 (4)
<b>IV. RBI : Repo ✕ ^</b>	<b>5,02,605</b>	—	<b>7.50</b>	<b>3,28,090</b>	—	<b>7.50</b>
<b>: Reverse Repo !</b>	<b>380</b>	—	<b>6.50</b>	<b>4,255</b>	—	<b>6.50</b>

@ 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.

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