



# RESERVE BANK OF INDIA BULLETIN

## WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

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No. 23

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

(₹ crore)

Item	2010	2011		Variation	
	Jun. 4	May 27	Jun. 3#	Week	Year
1	2	3	4	5	6
<b>Notes Issued</b>	<b>8,46,387</b>	<b>9,81,435</b>	<b>9,83,062</b>	<b>1,626</b>	<b>1,36,674</b>
Notes in Circulation	8,46,373	9,81,417	9,83,049	1,632	1,36,675
Notes held in Banking Department	14	19	13	-6	-1
<b>Deposits</b>					
Central Government	100	101	101	—	1
Market Stabilisation Scheme	317	—	—	—	-317
State Governments	41	42	42	—	1
Scheduled Commercial Banks	2,76,337	3,51,445	3,37,733	-13,712	61,397
Scheduled State Co-operative Banks	4,126	3,956	3,671	-285	-455
Other Banks	14,271	16,167	15,916	-251	1,645
Others	11,825	12,144	12,524	380	700
Other Liabilities	3,12,121	4,03,315	4,02,191	-1,124	90,070
<b>TOTAL LIABILITIES/ASSETS</b>	<b>14,65,525</b>	<b>17,68,606</b>	<b>17,55,240</b>	<b>-13,366</b>	<b>2,89,715</b>
Foreign Currency Assets <sup>(1)</sup>	11,47,159	12,61,914	12,60,994	-920	1,13,834
Gold Coin and Bullion <sup>(2)</sup>	90,220	1,05,582	1,09,832	4,250	19,612
Rupee Securities (Including Treasury Bills)	2,14,047	3,77,451	3,36,088	-41,363	1,22,040
<b>Loans and Advances</b>					
Central Government	—	9,544	35,089	25,545	35,089
State Governments	—	216	1,194	978	1,194
NABARD	—	—	—	—	—
Scheduled Commercial Banks	135	4,016	1,915	-2,101	1,780
Scheduled State Co-operative Banks	—	30	30	—	30
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	28	295	390	95	362
<b>Bills Purchased and Discounted</b>					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments <sup>(3)</sup>	2,750	1,320	1,320	—	-1,430
Other Assets	11,186	8,238	8,389	151	-2,797

(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. 3, 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
<b>Total Reserves</b>	<b>14,03,810</b>	<b>312,904</b>	<b>3,304</b>	<b>2,689</b>	<b>42,796</b>	<b>8,086</b>	<b>71,456</b>	<b>15,570</b>	<b>1,39,046</b>	<b>41,811</b>
(a) Foreign Currency Assets +	12,59,873	280,908	-911	2,035*	34,990	6,578	59,796	13,094	1,13,880	35,356
(b) Gold \$	1,09,832	24,391	4,250	601	7,260	1,419	9,146	1,921	19,612	4,968
(c) SDRs @	20,733	4,623	-21	32	332	54	-2,020	-455	-1,762	-197
(d) Reserve Position in the IMF**	13,372	2,982	-14	21	214	35	4,534	1,010	7,316	1,684

+ Excludes ₹ 1,121 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 May 27 # 2011	Variation over				
		Month	Financial year so far		Year-on-year	
			2010-2011	2011-2012	2010	2011
1	2	3	4	5	6	7
<b>Liabilities to the Banking System</b>						
Demand and Time Deposits from Banks	68,585	-2,237	-4,018	-5,156	11,459	7,672
Borrowings from Banks <sup>(1)</sup>	21,414	-6,767	-8,121	-8,310	-3,426	-2,823
Other Demand and Time Liabilities <sup>(2)</sup>	10,172	70	1,326	3,047	-11,841	2,867
<b>Liabilities to Others</b>						
<b>Aggregate Deposits</b>	<b>53,21,641</b>	<b>-24,241</b>	<b>79,013</b>	<b>1,13,672</b>	<b>6,02,249</b>	<b>7,49,802</b>
		<b>(-0.5)</b>	<b>(1.8)</b>	<b>(2.2)</b>	<b>(15.2)</b>	<b>(16.4)</b>
Demand	5,59,142	-43,468	-37,816	-82,563	1,03,967	-48,651
Time	47,62,499	19,227	1,16,830	1,96,235	4,98,282	7,98,453
Borrowings <sup>(3)</sup>	1,50,018	1,345	27,405	18,677	12,189	18,335
Other Demand and Time Liabilities	3,81,268	6,119	-421	39,464	31,612	52,269
<b>Borrowings from Reserve Bank</b>	<b>4,016</b>	<b>1,901</b>	<b>-42</b>	<b>-1,015</b>	<b>-410</b>	<b>4,016</b>
<b>Cash in Hand and Balances with Reserve Bank</b>	<b>3,85,047</b>	<b>-257</b>	<b>31,462</b>	<b>35,538</b>	<b>95,093</b>	<b>46,617</b>
Cash in Hand	33,602	1,085	2,526	3,256	1,229	5,498
Balances with Reserve Bank	3,51,445	-1,343	28,936	32,282	93,864	41,119
<b>Assets with the Banking System</b>						
Balance with Other Banks <sup>(4)</sup>	53,466	-375	-12,442	-2,672	238	3,487
Money at Call and Short Notice	11,490	-5,704	-2,200	-5,117	-851	-3,979
Advances to Banks	10,790	-475	-3,141	-1,779	5,101	4,039
Other Assets	63,456	2,596	-3,049	-5,617	-2,369	22,042
<b>Investments<sup>(5)</sup></b>	<b>15,89,550</b>	<b>24,053</b>	<b>55,175</b>	<b>87,931</b>	<b>1,75,286</b>	<b>1,49,622</b>
		<b>(1.5)</b>	<b>(4.0)</b>	<b>(5.9)</b>	<b>(13.9)</b>	<b>(10.4)</b>
Government Securities	15,84,725	23,518	55,325	87,577	1,79,339	1,51,005
Other Approved Securities	4,824	534	-150	353	-4,053	-1,383
<b>Bank Credit</b>	<b>39,50,383</b>	<b>28,896</b>	<b>2,273</b>	<b>8,300</b>	<b>5,01,084</b>	<b>7,03,321</b>
		<b>(0.7)</b>	<b>(0.1)</b>	<b>(0.2)</b>	<b>(18.2)</b>	<b>(21.7)</b>
Food Credit	70,609	18,361	2,103	6,326	-8,188	20,016
Non-Food credit	38,79,774	10,535	170	1,974	5,09,271	6,83,305
Loans, Cash-credit and Overdrafts	38,03,567	28,257	5,043	9,560	4,72,840	6,76,365
Inland Bills- Purchased	11,834	-975	-1,656	-1,610	-336	1,475
Discounted <sup>(6)</sup>	81,469	402	-5	1,603	18,967	19,256
Foreign Bills- Purchased	18,038	952	-138	-545	-19	2,044
Discounted	35,475	260	-972	-708	9,632	4,181
<b>Cash-Deposit Ratio</b>	<b>7.24</b>					
<b>Investment-Deposit Ratio</b>	<b>29.87</b>					
<b>Credit-Deposit Ratio</b>	<b>74.23</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					
	May 28	Apr. 22	Apr. 29	May 6	May 13	May 20	May 27
1	2	3	4	5	6	7	8
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	8.25/9.50	8.50/9.50	8.50/10.00	9.25/10.00	9.25/10.00	9.25/10.00
Deposit Rate <sup>(3)</sup>	6.00/7.50	7.75/9.50	7.75/9.50	7.75/9.50	7.75/9.50	7.75/9.10	7.75/9.10
Call Money Rate (Weighted Average) <sup>(4)</sup>	3.98	6.51	6.86	6.74	7.38	7.35	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 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 (3) - (2)	Outstanding as on		Variation (6) - (5)
	2011			2010		
	Mar. 25	May 20	Mar. 26	May 21		
1	2	3	4	5	6	7
<b>1. Bank Credit</b>	<b>39,42,083</b>	<b>39,52,114</b>	<b>10,031 (0.3)</b>	<b>32,44,788</b>	<b>32,32,150</b>	<b>-12,638 (-0.4)</b>
A. Food Credit	64,283	66,557	2,274	48,489	49,403	913
B. Non-Food Credit	38,77,800	38,85,557	7,757 (0.2)	31,96,299	31,82,747	-13,551 (-0.4)
<b>2. Investments</b>	<b>1,47,601</b>	<b>1,37,628</b>	<b>-9,973</b>	<b>1,18,071</b>	<b>1,14,806</b>	<b>-3,265</b>
A. Commercial Paper	12,309	10,924	-1,386	25,188	16,856	-8,332
B. Shares Issued by (a+b)	41,316	38,308	-3,008	30,106	34,337	4,231
(a) Public Sector Undertakings	8,965	8,128	-836	4,625	7,148	2,523
(b) Private Corporate Sector	32,351	30,180	-2,171	25,481	27,189	1,708
C. Bonds/Debentures Issued by (a+b)	93,975	88,395	-5,580	62,777	63,613	836
(a) Public Sector Undertakings	27,946	24,203	-3,743	22,710	21,469	-1,241
(b) Private Corporate Sector	66,029	64,192	-1,837	40,067	42,144	2,077
<b>3. Total (1B + 2)</b>	<b>40,25,401</b>	<b>40,23,184</b>	<b>-2,216 (-0.1)</b>	<b>33,14,370</b>	<b>32,97,553</b>	<b>-16,816 (-0.5)</b>
<b>Memo Items:</b>						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	1,06,233	58,630	52,887	1,09,207	56,320
B. Instruments Issued by Public Financial Institutions	31,296	28,695	-2,601	32,597	25,662	-6,935
C. Bonds/Debentures Issued by Others	45,615	39,634	-5,981	30,902	34,511	3,609

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)					
	May 30	May 31	Jun. 1	Jun. 2	Jun. 3	May 30	May 31	Jun. 1	Jun. 2	Jun. 3	
1	2	3	4	5	6	7	8	9	10	11	
<b>RBI's Reference Rate (₹ per Foreign Currency)</b>											
U.S. Dollar	45.1000	45.0300	44.8900	44.9400	44.8500	—	3.15	4.01	5.01	3.72	
Euro	64.3500	64.7500	64.7600	64.5800	64.8900	—	-11.71	-11.58	-10.82	-11.82	
<b>FEDAI Indicative Rates (₹ per Foreign Currency)</b>											
U.S. Dollar	{ Buying Selling	45.0900 45.1000	45.0200 45.0300	44.8800 44.8900	44.9400 44.9500	44.8500 44.8600	— —	3.14 3.14	4.03 4.03	5.03 5.03	3.72 3.72
Pound Sterling	{ Buying Selling	74.2400 74.2800	74.4125 74.4475	73.8225 73.8625	73.4550 73.4850	73.2975 73.3275	— —	-9.56 -9.57	-8.27 -8.28	-5.41 -5.40	-6.51 -6.51
Euro	{ Buying Selling	64.3425 64.3675	64.7425 64.7675	64.6275 64.6600	64.5825 64.6075	64.9150 64.9350	— —	-11.71 -11.71	-11.45 -11.46	-10.79 -10.79	-11.85 -11.83
100 Yen	{ Buying Selling	55.7700 55.8175	55.2800 55.3125	55.1475 55.1875	55.4475 55.4950	55.5900 55.6375	— —	-8.22 -8.21	-7.14 -7.18	-6.93 -6.96	-9.43 -9.44
<b>Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)</b>											
1-month	6.92	6.26	6.68	6.41	6.56						
3-month	6.39	6.04	6.68	6.50	6.60						
6-month	6.08	5.82	6.42	6.32	6.42						

— 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 #	May 20 #	Amount	%	2010-2011		2011-2012		2010		2011	
					Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
<b>M<sub>3</sub></b>	<b>64,91,756</b>	<b>66,55,037</b>	<b>6,473</b>	<b>0.1</b>	<b>94,700</b>	<b>1.7</b>	<b>1,63,281</b>	<b>2.5</b>	<b>7,45,676</b>	<b>15.1</b>	<b>9,57,606</b>	<b>16.8</b>
<b>Components (i+ii+iii+iv)</b>												
(i) Currency with the Public	9,14,170	9,61,238	3,221	0.3	57,432	7.5	47,068	5.1	1,30,055	18.7	1,36,313	16.5
(ii) Demand Deposits with Banks	7,13,735	6,35,135	-11,073	-1.7	-73,402	-10.2	-78,600	-11.0	79,208	14.0	-9,433	-1.5
(iii) Time Deposits with Banks	48,60,111	50,55,667	14,339	0.3	1,10,690	2.7	1,95,556	4.0	5,37,317	14.6	8,31,547	19.7
(iv) "Other" Deposits with Reserve Bank	3,740	2,997	-14	-0.5	-20	-0.5	-743	-19.9	-903	-19.1	-822	-21.5
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net Bank Credit to Government (a+b)	19,72,422	20,41,459	26,015	1.3	62,834	3.8	69,037	3.5	3,65,368	26.7	3,09,439	17.9
(a) Reserve Bank	3,95,436	3,80,487	13,252		899		-14,949		1,55,210		1,68,002	
(b) Other Banks	15,76,986	16,60,972	12,762	0.8	61,935	4.2	83,986	5.3	2,10,158	16.1	1,41,437	9.3
(ii) Bank Credit to Commercial Sector (a+b)	42,10,535	42,26,763	-3,807	-0.1	-6,185	-0.2	16,228	0.4	5,12,713	17.2	7,41,538	21.3
(a) Reserve Bank	2,164	1,595	—	—	—	—	-569	—	-11,667	—	267	—
(b) Other Banks	42,08,371	42,25,167	-3,807	-0.1	-6,185	-0.2	16,797	0.4	5,24,380	17.7	7,41,271	21.3
(iii) Net Foreign Exchange Assets of Banking Sector*	13,75,762	13,99,364	40	—	18,935	1.5	23,602	1.7	290	—	98,960	7.6
(iv) Government's Currency Liabilities to the Public	12,586	12,586	—	—	238	2.1	—	—	1,296	12.7	1,078	9.4
(v) Banking Sector's Net Non-Monetary Liabilities of which: Net Non-Monetary Liabilities of RBI	10,79,549	10,25,135	15,775	1.6	-18,877	-2.2	-54,414	-5.0	1,33,991	19.2	1,93,409	23.3
	3,67,128	3,87,827	791	0.2	15,197	5.0	20,699	5.6	-36,297	-10.3	71,015	22.4

\* 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)

Item	Outstanding as on				Variation over							
	2011		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Jun. 3 #	Amount	%	2010-2011		2011-2012		2010		2011	
					Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
<b>Reserve Money</b>	<b>13,76,770</b>	<b>13,56,779</b>	<b>-12,236</b>	<b>-0.9</b>	<b>567</b>	<b>—</b>	<b>-19,991</b>	<b>-1.5</b>	<b>1,97,248</b>	<b>20.6</b>	<b>2,00,526</b>	<b>17.3</b>
<b>Components (i+ii+iii)</b>												
(i) Currency in Circulation	9,49,521	9,95,635	1,632	0.2	58,333	7.3	46,114	4.9	1,34,073	18.5	1,37,753	16.1
(ii) Bankers' Deposits with RBI	4,23,509	3,57,321	-14,248	-3.8	-57,565	-16.3	-66,189	-15.6	66,827	29.3	62,587	21.2
(iii) "Other" Deposits with RBI	3,740	3,823	380	11.0	-202	-5.3	83	2.2	-3,651	-50.1	186	5.1
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net RBI Credit to Government of which : to Centre	3,95,436	3,72,396	-14,871		2,228		-23,039		1,53,680		1,58,583	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	3,94,035	3,71,245	-15,849		2,274		-22,790		1,53,680		1,57,391	
(iii) Net Foreign Exchange Assets of RBI*	7,324	3,635	-2,006		-1,034		-3,688		-12,897		2,172	
(iv) Government's Currency Liabilities to the Public	5,159	1,945	-2,101		-1,034		-3,214		-1,584		1,810	
(v) Net Non-Monetary Liabilities of RBI	13,28,553	13,70,808	3,330	0.2	5,413	0.4	42,255	3.2	12,056	1.0	1,33,447	10.8
	12,586	12,586	—	—	238	2.1	—	—	1,296	12.7	1,078	9.4
	3,67,128	4,02,647	-1,312	-0.3	6,278	2.1	35,519	9.7	-43,113	-12.3	94,754	30.8

\* 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
May 30, 2011	1	29	57,310	29	57,310	7.25	2	410	2	410	6.25	56,900	—	-56,900
May 31, 2011	1	24	46,040	24	46,040	7.25	1	30	1	30	6.25	46,010	—	-46,010
Jun. 1, 2011	1	21	39,140	21	39,140	7.25	2	410	2	410	6.25	38,730	—	-38,730
Jun. 2, 2011	1	15	35,125	15	35,125	7.25	2	160	2	160	6.25	34,965	—	-34,965
Jun. 3, 2011	3	22	40,770	22	40,770	7.25	6	1,670	6	1,670	6.25	39,100	—	-39,100

@ 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
<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. 1	Jun. 3	8,000	97	17,750	1,500	50	8,000	1,500	—	9,500	98.00	8.1857	98,513
<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
May 25	May 27	3,000	73	7,323	500	34	3,000	500	—	3,500	96.05	8.2692	28,751
<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. 1	Jun. 3	3,000	101	9,115	—	43	3,000	—	—	3,000	92.35	8.3182	47,456

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
	May 21	May 22	May 23	May 24	May 25	May 26	May 27	May 28	May 29	May 30	May 31	Jun. 1	Jun. 2	Jun. 3
Average daily cash reserve requirement for the fortnight ending June 3, 2011	3,39,899	3,39,899	3,39,899	3,39,899	3,39,899	3,39,899	3,39,899	3,39,899	3,39,899	3,39,899	3,39,899	3,39,899	3,39,899	3,39,899
Cash Balance with RBI	3,41,314	3,41,314	3,45,888	3,35,067	3,49,457	3,61,121	3,51,532	3,55,802	3,55,802	3,44,375	3,32,900	3,29,097	3,32,441	3,37,817

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
Apr. 22, 2011	4,47,354	22,041	7.30 — 9.93
May 6, 2011	4,31,372	14,388	7.85 — 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
Apr. 30, 2011	1,24,991	28,755	6.39 — 12.50
May 15, 2011	1,26,835	17,890	7.01 — 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			
		May 22	Mar. 26 *	May 21 #	Week	Month	End March	Year
1	2	3	4	5	6	7	8	9
<b>ALL COMMODITIES @</b>	<b>100.00</b>	..	..	..	..	..	..	..
Primary Articles	20.12	172.9	188.4	191.7	-0.4	-0.5	1.8	10.9
(i) Fruits and Vegetables	3.84	157.8	166.9	184.5	-0.6	0.1	10.5	16.9
Fuel and Power	14.91	142.8	157.9	160.7	0.4	0.2	1.8	12.5
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. 3	May 30	May 31	Jun. 1	Jun. 2	Jun. 3
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	17022.33	18232.06	18503.28	18608.81	18494.18	18376.48
S & P CNX NIFTY (3.11.1995=1000)	5110.50	5473.10	5560.15	5592.00	5550.35	5516.75

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

(₹ crore)

	Week Ended						
	Apr. 22, 2011	Apr. 29, 2011	May 6, 2011	May 13, 2011	May 20, 2011	May 27, 2011	Jun. 3, 2011
1	2	3	4	5	6	7	8
<b>1. Banks</b>							
(a) Borrowings	16,202	10,155	10,542	12,678	8,739	10,331	8,075
(b) Lendings	17,285	10,851	11,128	13,194	9,719	11,037	9,018
<b>2. Primary Dealers</b>							
(a) Borrowings	1,083	696	586	516	980	706	943
(b) Lendings	—	—	—	—	—	—	—
<b>3. Total</b>							
(a) Borrowings	17,285	10,851	11,128	13,194	9,719	11,037	9,018
(b) Lendings	17,285	10,851	11,128	13,194	9,719	11,037	9,018

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						
	Apr. 29, 2011	May 6, 2011	May 13, 2011	May 20, 2011	May 27, 2011	Jun. 3, 2011	
1	2	3	4	5	6	7	
<b>I. Outright Transactions</b>							
(a) Govt. of India Dated Securities	69,310	53,659	65,436	63,070	73,860	1,14,156	
(b) State Government Securities	933	1,262	1,712	736	1,297	1,408	
(c) 91 - Day Treasury Bills	10,746	16,672	6,961	5,708	10,781	10,692	
(d) 182 - Day Treasury Bills	1,286	380	906	1,595	1,688	2,083	
(e) 364 - Day Treasury Bills	1,520	1,796	1,261	1,560	4,637	1,647	
<b>II. RBI*</b>	<b>478</b>	<b>213</b>	<b>—</b>	<b>131</b>	<b>173</b>	<b>97</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	13
<b>Purchases</b>												
May 16, 2011	2,735	1,566	879	184	685	302	8,054	11,340	2,112	3,180	2,254	455
May 17, 2011 +												
May 18, 2011	4,107	1,604	873	307	544	293	7,544	9,247	1,564	3,678	2,095	272
May 19, 2011	2,321	1,074	550	149	343	280	6,121	8,188	1,205	3,205	1,392	263
May 20, 2011	2,969	1,144	394	177	287	233	6,794	8,825	1,459	2,824	1,223	169
<b>Sales</b>												
May 16, 2011	3,794	1,165	671	201	712	392	7,332	12,576	2,166	3,270	2,560	409
May 17, 2011 +												
May 18, 2011	3,682	2,079	536	321	537	298	7,947	10,770	2,001	3,582	2,210	243
May 19, 2011	2,502	1,086	659	153	346	262	6,297	8,803	1,425	3,147	1,441	266
May 20, 2011	2,937	1,209	595	161	294	221	6,629	8,974	2,170	2,839	1,343	170

FCY: Foreign Currency. INR: Indian Rupees. + Market closed.

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					
	Apr. 29, 2011	May 6, 2011	May 13, 2011	May 20, 2011	May 27, 2011	Jun. 3, 2011
1	2	3	4	5	6	7
Amount	1,224.37	775.48	366.87	347.77	796.91	1,149.83

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	June 3, 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	—	32,905	5,185	11,289	49,378	1,031	5,960
State Governments	76,621	18,510	3,250	351	98,732	5,506	-12,756
Others	2,522	47,098	20,316	35,817	1,05,753	4,054	22,355

## 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. 3, 2011)	2010-2011 (Upto Jun. 4, 2010)	2010-2011	2011-2012 (Upto Jun. 3, 2011)	2010-2011 (Upto Jun. 4, 2010)	2010-2011
1	2	3	4	5	6	7
1. Total	84,000	1,01,000	4,37,000	70,527	76,544	3,25,414
2. RBI's OMO* Sales	743	1,632	11,575			
Purchases	759	1,637	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 May 27, 2011			For the Week Ended Jun. 3, 2011		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	110	7.6499	8.4001	895	7.3989	8.5377
2012-13	610	8.0982	8.2035	120	8.0845	8.2385
2013-14	55	8.1707	8.1707	—	—	—
2014-15	1	—	—	1	—	—
2015-16	656	8.3812	8.4445	970	8.3886	8.4960
2016-17	2,025	8.4587	8.7337	1,117	8.2559	8.5257
2017-20	2,487	7.7150	8.6813	7,078	7.7404	8.5806
2020-21	85	8.2828	8.2910	85	8.5667	8.6059
Beyond 2021	30,900	8.3136	8.6565	46,813	8.2482	8.7074
2. State Government Securities	649	8.5584	8.7241	704	8.6113	8.9106
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	200	7.4840	7.5015	1,037	7.3500	7.6900
(b) 15 - 91 Days	5,614	7.4500	8.1502	5,040	7.5000	8.1857
(c) 92 - 182 Days	829	8.1800	8.2692	718	8.1429	8.2301
(d) 183 - 364 Days	1,910	8.2161	8.3500	416	8.2170	8.3182
<b>II. RBI* : Sales</b>	<b>87</b>			<b>49</b>		
: Purchases	<b>86</b>			<b>49+</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	42,350	5.50 (1)	8.75 (17)	71,273	2.50 (1)	8.60 (14)
2. State Govt. Securities	423	7.24 (1)	7.30 (3)	128	6.12 (1)	7.24 (3)
3. 91 Day Treasury Bills	31,647	6.50 (1)	7.36 (3)	37,882	4.75 (1)	7.30 (3)
4. 182 Day Treasury Bills	7,339	7.20 (1)	7.35 (3)	8,994	5.25 (1)	7.35 (3)
5. 364 Day Treasury Bills	8,457	7.00 (1)	7.40 (3)	9,606	5.75 (1)	7.35 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>3,76,250</b>	<b>—</b>	<b>7.25</b>	<b>2,18,385</b>	<b>—</b>	<b>7.25</b>
: Reverse Repo !	<b>2,845</b>	<b>—</b>	<b>6.25</b>	<b>2,680</b>	<b>—</b>	<b>6.25</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'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.

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