



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 32

1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2010		2011			Variation	
	Aug. 6	Jul. 29	Aug. 5 #	Week	Year		
	1	2	3	4	5		
Notes Issued	8,41,739	9,63,168	9,70,043	6,874	1,28,304		
Notes in Circulation	8,41,720	9,63,156	9,70,032	6,876	1,28,313		
Notes held in Banking Department	19	12	10	-2	-9		
Deposits							
Central Government	100	101	100	-1	—		
Market Stabilisation Scheme	—	—	—	—	—		
State Governments	41	42	42	—	1		
Scheduled Commercial Banks	2,95,325	3,59,821	3,44,800	-15,021	49,475		
Scheduled State Co-operative Banks	4,112	3,684	3,708	24	-404		
Other Banks	14,442	16,175	16,454	280	2,012		
Others	13,299	10,941	10,682	-259	-2,617		
Other Liabilities	3,62,180	4,11,961	4,19,798	7,837	57,618		
TOTAL LIABILITIES/ASSETS	15,31,239	17,65,894	17,65,628	-266	2,34,389		
Foreign Currency Assets ⁽¹⁾	12,02,636	12,64,787	12,74,870	10,083	72,234		
Gold Coin and Bullion ⁽²⁾	89,564	1,11,940	1,11,940	—	22,376		
Rupee Securities (Including Treasury Bills)	2,21,809	3,46,113	3,11,648	-34,465	89,838		
Loans and Advances							
Central Government	—	25,983	50,027	24,044	50,027		
State Governments	—	17	338	321	338		
NABARD	—	—	—	—	—		
Scheduled Commercial Banks	1,280	2,396	2,416	20	1,136		
Scheduled State Co-operative Banks	—	—	—	—	—		
Industrial Development Bank of India	—	—	—	—	—		
Export-Import Bank of India	—	—	—	—	—		
Others	25	499	504	5	478		
Bills Purchased and Discounted							
Commercial	—	—	—	—	—		
Treasury	—	—	—	—	—		
Investments ⁽³⁾	2,750	1,320	1,320	—	-1,430		
Other Assets	13,174	12,839	12,565	-274	-609		

(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 Aug. 5, 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	14,19,552	317,226	10,450	-1,864	58,538	12,408	87,198	19,892	96,293	29,870
(a) Foreign Currency Assets +	12,73,750	284,319	10,067	-1,841 *	48,867	9,989	73,673	16,505	72,264	23,240
(b) Gold \$	1,11,940	25,349	—	—	9,368	2,377	11,254	2,879	22,376	6,071
(c) SDRs @	20,588	4,595	233	-14	187	26	-2,165	-483	-2,609	-446
(d) Reserve Position in the IMF**	13,274	2,963	150	-9	116	16	4,436	991	4,262	1,005

+ Excludes ₹ 1,120 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. 29 # 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	69,580	391	-1,883	-4,161	12,630	6,532
Borrowings from Banks ⁽¹⁾	26,150	-8,835	-2,414	-3,574	10,148	-3,794
Other Demand and Time Liabilities ⁽²⁾	9,883	-29	1,458	2,758	-7,192	2,446
Liabilities to Others						
Aggregate Deposits	54,81,132	63,888	1,81,917	2,73,163	6,04,285	8,06,390
		(1.2)	(4.0)	(5.2)	(14.8)	(17.2)
Demand	5,66,875	21,914	-23,975	-74,830	93,463	-54,759
Time	49,14,257	41,974	2,05,892	3,47,993	5,10,821	8,61,149
Borrowings ⁽³⁾	1,52,275	4,840	24,554	20,934	26,033	23,442
Other Demand and Time Liabilities	3,51,674	364	7,954	9,870	18,769	14,300
Borrowings from Reserve Bank	2,396	-1,561	1,999	-2,635	1,745	355
Cash in Hand and Balances with Reserve Bank	3,95,161	11,976	22,307	45,652	95,792	65,886
Cash in Hand	35,340	1,193	3,393	4,994	5,101	6,370
Balances with Reserve Bank	3,59,821	10,782	18,914	40,658	90,691	59,516
Assets with the Banking System						
Balance with Other Banks ⁽⁴⁾	50,171	488	-14,466	-5,966	-606	2,216
Money at Call and Short Notice	15,077	-7,478	1,713	-1,529	10,428	-4,304
Advances to Banks	7,589	-1,638	-4,171	-4,980	4,001	1,868
Other Assets	66,086	1,121	6,380	-2,987	14,934	15,243
Investments⁽⁵⁾	16,81,257	9,134	69,851	1,79,638	1,18,836	2,26,653
		(0.5)	(5.0)	(12.0)	(8.9)	(15.6)
Government Securities	16,76,750	9,473	70,512	1,79,603	1,22,037	2,27,843
Other Approved Securities	4,507	-339	-661	35	-3,201	-1,190
Bank Credit	40,05,366	-9,190	1,35,211	63,283	5,74,775	6,25,366
		(-0.2)	(4.2)	(1.6)	(20.5)	(18.5)
Food Credit	70,452	-5,988	2,937	6,169	2,536	19,025
Non-Food credit	39,34,914	-3,202	1,32,274	57,114	5,72,240	6,06,341
Loans, Cash-credit and Overdrafts	38,60,268	-7,587	1,34,026	66,261	5,46,188	6,04,083
Inland Bills- Purchased	10,357	-325	-2,239	-3,087	-1,300	582
Discounted ⁽⁶⁾	83,283	-826	3,530	3,416	20,594	17,535
Foreign Bills- Purchased	17,664	-19	1,011	-919	1,519	520
Discounted	33,795	-432	-1,116	-2,388	7,774	2,646
Cash-Deposit Ratio	7.21					
Investment-Deposit Ratio	30.67					
Credit-Deposit Ratio	73.08					

(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. 30	Jun. 24	Jul. 1	Jul. 8	Jul. 15	Jul. 22	Jul. 29
	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	9.25/10.25	9.50/10.25	9.50/10.25	9.50/10.75
Deposit Rate ⁽³⁾	6.00/7.50	8.25/9.10	8.25/9.10	8.25/9.10	8.50-9.25	8.50-9.25	8.50-9.25
Call Money Rate (Weighted Average) ⁽⁴⁾	5.29	7.68	7.56	7.45	7.57	7.63	7.81

(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. 29	Mar. 26	Jul. 30		
1	2	3	4	5	6	
1. Bank Credit	39,42,083	40,05,366	63,283 (1.6)	32,44,788	33,79,999	1,35,211 (4.2)
A. Food Credit	64,283	70,452	6,169	48,489	51,427	2,937
B. Non-Food Credit	38,77,800	39,34,914	57,114 (1.5)	31,96,299	33,28,573	1,32,274 (4.1)
2. Investments	1,47,601	1,44,249	-3,352	1,18,071	1,36,164	18,093
A. Commercial Paper	12,309	13,827	1,517	25,188	31,152	5,964
B. Shares Issued by (a+b)	41,316	38,500	-2,817	30,106	34,413	4,307
(a) Public Sector Undertakings	8,965	8,214	-751	4,625	7,030	2,406
(b) Private Corporate Sector	32,351	30,286	-2,066	25,481	27,383	1,901
C. Bonds/Debentures Issued by (a+b)	93,975	91,922	-2,053	62,777	70,599	7,822
(a) Public Sector Undertakings	27,946	23,902	-4,044	22,710	22,589	-121
(b) Private Corporate Sector	66,029	68,020	1,991	40,067	48,009	7,942
3. Total (1B + 2)	40,25,401	40,79,163	53,762 (1.3)	33,14,370	34,64,737	1,50,367 (4.5)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	70,532	22,929	52,887	36,787	-16,100
B. Instruments Issued by Public Financial Institutions	31,296	29,873	-1,423	32,597	26,615	-5,982
C. Bonds/Debentures Issued by Others	45,615	46,054	439	30,902	33,698	2,796

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)					
	Aug. 1	Aug. 2	Aug. 3	Aug. 4	Aug. 5	Aug. 1	Aug. 2	Aug. 3	Aug. 4	Aug. 5	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
U.S. Dollar	44.0485	44.2288	44.3795	44.4163	44.8030	—	4.43	4.15	4.06	3.19	
Euro	63.4633	62.9850	62.8711	63.5501	63.1110	—	-4.07	-3.28	-3.90	-3.66	
FEDAI Indicative Rates (₹ per Foreign Currency)											
U.S. Dollar	{ Buying Selling	44.0450 44.0550	44.2250 44.2350	44.3650 44.3750	44.4150 44.4250	44.8100 44.8200	— —	4.45 4.45	4.16 4.16	4.06 4.06	3.15 3.15
Pound Sterling	{ Buying Selling	72.4225 72.4525	72.0775 72.1175	72.2000 72.2250	72.7125 72.7500	72.8425 72.8675	— —	0.91 0.89	1.69 1.71	1.30 1.29	0.80 0.82
Euro	{ Buying Selling	63.4700 63.4875	62.9575 62.9850	62.8700 62.8925	63.5525 63.5775	63.0600 63.0925	— —	-4.04 -4.04	-3.34 -3.31	-3.88 -3.87	-3.60 -3.60
100 Yen	{ Buying Selling	56.6725 56.7050	57.1525 57.1800	57.4675 57.5175	55.9250 55.9450	57.0250 57.0450	— —	-6.68 -6.65	-7.05 -7.07	-3.34 -3.32	-5.94 -5.91
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)											
1-month	6.81	6.51	6.49	5.94							
3-month	6.17	5.97	6.22	5.67							
6-month	5.86	5.83	5.77	5.40							

— 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. 29 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
M₃	64,99,548	67,98,108	48,327	0.7	2,39,677	4.3	2,98,560	4.6	7,93,676	15.7	9,55,700	16.4
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,197	9,35,393	-16,945	-1.8	46,936	6.1	21,196	2.3	1,38,465	20.5	1,20,965	14.9
(ii) Demand Deposits with Banks	7,17,660	6,43,093	21,836	3.5	-24,185	-3.4	-74,566	-10.4	1,07,640	18.4	-50,692	-7.3
(iii) Time Deposits with Banks	48,63,979	52,17,323	43,190	0.8	2,16,299	5.3	3,53,344	7.3	5,47,354	14.5	8,87,594	20.5
(iv) "Other" Deposits with Reserve Bank	3,713	2,299	246	12.0	627	16.3	-1,414	-38.1	216	5.1	-2,168	-48.5
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	21,33,780	6,464	0.3	88,234	5.3	1,51,009	7.6	3,35,120	23.6	3,76,360	21.4
(a) Reserve Bank	3,96,555	3,72,134	-3,289		11,049		-24,421		1,94,789		1,49,499	
(b) Other Banks	15,86,216	17,61,646	9,754	0.6	77,185	5.3	1,75,430	11.1	1,40,331	10.1	2,26,861	14.8
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	42,96,666	-9,219	-0.2	1,50,290	4.3	61,260	1.4	5,98,612	19.7	6,54,967	18.0
(a) Reserve Bank	2,164	1,799	392	—	-3	—	-365	—	-10,331	—	474	—
(b) Other Banks	42,33,242	42,94,867	-9,611	-0.2	1,50,293	4.3	61,625	1.5	6,08,943	20.1	6,54,493	18.0
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	14,41,483	8,217	0.6	52,339	4.1	48,156	3.5	-20,047	-1.5	1,07,676	8.1
(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) Banking Sector's Net Non-Monetary Liabilities of which: Net Non-Monetary Liabilities of RBI	11,24,680	10,86,781	-42,864	-3.8	51,678	6.1	-37,900	-3.4	1,21,354	15.5	1,84,501	20.4
	3,68,274	4,07,904	8,329	2.1	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.

8. Reserve Money : Components and Sources

(₹ crore)

Item	Outstanding as on				Variation over							
	2011		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Aug. 5 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
Reserve Money	13,76,881	13,49,993	-8,100	-0.6	16,144	1.4	-26,888	-2.0	2,27,652	24.1	1,78,163	15.2
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	9,82,992	6,876	0.7	53,932	6.7	33,332	3.5	1,40,263	19.7	1,29,511	15.2
(ii) Bankers' Deposits with RBI	4,23,509	3,64,962	-14,717	-3.9	-38,419	-10.9	-58,547	-13.8	86,890	38.3	51,083	16.3
(iii) "Other" Deposits with RBI	3,713	2,039	-259	-11.3	631	16.4	-1,673	-45.1	498	12.6	-2,430	-54.4
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which : to Centre	3,96,555	3,62,008	-10,125		10,251		-34,546		1,78,771		1,40,172	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	7,324	4,220	25		108		-3,103		-8,659		1,615	
(iii) Net Foreign Exchange Assets of RBI*	5,159	2,421	25		111		-2,739		714		1,141	
(iv) Government's Currency Liabilities to the Public	13,28,553	13,86,793	10,083	0.7	60,234	4.9	58,239	4.4	-981	-0.1	94,610	7.3
(v) Net Non-Monetary Liabilities of RBI	12,724	12,959	—	—	492	4.4	235	1.8	1,345	12.9	1,198	10.2
	3,68,274	4,15,987	8,083	2.0	54,941	18.2	47,713	13.0	-57,177	-13.8	59,431	16.7

* 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	
Aug. 1, 2011	1	27	45.830	27	45.830	8.00	—	—	—	—	—	45.830	—	-45.830
Aug. 2, 2011	1	27	31,615	27	31,615	8.00	1	300	1	300	7.00	31,315	—	-31,315
Aug. 3, 2011	1	15	17,830	15	17,830	8.00	—	—	—	—	—	17,830	—	-17,830
Aug. 4, 2011	1	15	19,485	15	19,485	8.00	—	—	—	—	—	19,485	—	-19,485
Aug. 5, 2011	3	19	16,120	19	16,120	8.00	—	—	—	—	—	16,120	—	-16,120

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 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. 6	Jul. 8	7,000	94	27,621	250	29	7,000	250	—	7,250	98.00	8.1857	1,21,860
Aug. 3	Aug. 5	7,000	76	21,135	2,575	45	7,000	2,575	—	9,575	97.95	8.3946	1,26,769
182-Day Treasury Bills													
2010-2011 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. 6	Jul. 8	3,000	75	7,178	—	44	3,000	—	—	3,000	96.04	8.2692	34,251
Aug. 3	Aug. 5	3,000	58	5,935	—	34	2,950	—	—	2,950	95.96	8.4651	37,200
364-Day Treasury Bills													
2010-2011 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. 13	Jul. 15	3,000	107	13,141	—	20	3,000	—	—	3,000	92.41	8.2360	53,308
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. 30	Jul. 31	Aug. 1	Aug. 2	Aug. 3	Aug. 4	Aug. 5	Aug. 6	Aug. 7	Aug. 8	Aug. 9	Aug. 10	Aug. 11	Aug. 12
Average daily cash reserve requirement for the fortnight ending August 12, 2011	3,45,171	3,45,171	3,45,171	3,45,171	3,45,171	3,45,171	3,45,171	3,45,171	3,45,171	3,45,171	3,45,171	3,45,171	3,45,171	3,45,171
Cash Balance with RBI	3,70,303	3,70,303	3,56,887	3,51,213	3,43,421	3,49,206	3,44,765							

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. 24	May 28 *	Jul. 23 #	Week	Month	End March	Year
		1	2	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	177.4	195.0	196.9	-0.6	-0.5	4.5	11.0
(i) Fruits and Vegetables	3.84	168.5	178.7	191.1	-1.6	1.4	14.5	13.4
Fuel and Power	14.91	147.7	160.7	165.6	—	-0.4	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				
	Aug. 5	Aug. 1	Aug. 2	Aug. 3	Aug. 4	Aug. 5
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	18172.83	18314.33	18109.89	17940.55	17693.18	17305.87
S & P CNX NIFTY (3.11.1995=1000)	5447.10	5516.80	5456.55	5404.80	5331.80	5211.25

16. Average Daily Turnover in Call Money Market*

(₹ crore)

	Week Ended						
	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	12,818	10,257	11,753	11,179	12,366	9,334	6,794
(b) Lendings	13,271	11,035	12,819	12,358	13,466	10,320	8,054
2. Primary Dealers							
(a) Borrowings	453	779	1,066	1,189	1,100	986	1,274
(b) Lendings	—	1	—	10	—	—	14
3. Total							
(a) Borrowings	13,271	11,036	12,819	12,368	13,466	10,320	8,068
(b) Lendings	13,271	11,036	12,819	12,368	13,466	10,320	8,068

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					
	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	57,383	88,445	1,27,679	1,04,300	1,11,002	1,04,048
(b) State Government Securities	566	1,839	1,873	4,084	511	854
(c) 91 - Day Treasury Bills	13,561	30,564	19,428	14,669	13,481	11,299
(d) 182 - Day Treasury Bills	203	1,657	3,883	2,347	1,014	1,541
(e) 364 - Day Treasury Bills	1,646	2,742	4,479	2,135	2,264	2,811
II. RBI*	1,305	2,359	398	82	—	393

@ 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. 18, 2011	2,449	914	430	194	692	696	7,076	6,094	1,479	3,952	1,446	182
Jul. 19, 2011	1,955	733	514	232	1,011	919	5,286	6,329	1,150	5,285	1,412	233
Jul. 20, 2011	2,490	1,961	573	204	968	898	6,659	7,265	1,659	4,428	1,437	194
Jul. 21, 2011	2,021	1,558	716	225	897	867	6,499	6,329	981	6,197	2,479	253
Jul. 22, 2011	2,760	2,068	467	154	885	806	6,668	6,675	1,597	4,759	1,655	343
Sales												
Jul. 18, 2011	2,553	989	407	197	661	754	7,243	6,771	1,560	6,986	1,430	183
Jul. 19, 2011	1,858	1,117	419	232	988	916	5,481	7,079	1,276	5,210	1,416	209
Jul. 20, 2011	2,471	1,419	832	206	981	864	6,714	7,500	2,085	4,338	1,676	155
Jul. 21, 2011	2,366	1,191	772	226	908	827	5,696	6,247	856	6,162	2,565	243
Jul. 22, 2011	2,342	1,860	779	153	837	815	6,852	7,220	1,724	4,669	1,781	287

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					
	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011
	1	2	3	4	5	6
Amount	1,215.47	1,117.81	1,275.68	1,989.95	1,502.87	1,428.97

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	August 5, 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	—	42,599	8,988	12,854	64,441	3,243	21,022
State Governments	65,767	29,769	3,250	203	98,988	1,936	-12,500
Others	3,255	54,401	24,962	42,252	1,24,870	-2,775	41,471

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Aug. 5, 2011)	2010-2011 (Upto Aug. 6, 2010)	2010-2011	2011-2012 (Upto Aug. 5, 2011)	2010-2011 (Upto Aug. 6, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	1,83,000	2,01,000	4,37,000	1,29,666	1,17,966	3,25,414
2. RBI's OMO* Sales	3,311	3,943	11,575			
Purchases	3,320	3,936	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. 29, 2011			For the Week Ended Aug. 5, 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	—	—	—	—	—	—
2012-13	225	8.0425	8.5550	350	8.2235	8.3838
2013-14	45	8.1332	8.1332	85	8.3138	8.3300
2014-15	5	8.3120	8.3120	10	8.3226	8.3226
2015-16	320	8.3777	8.4405	94	8.3848	8.4136
2016-17	1,101	8.2943	8.4499	490	8.2703	8.4616
2017-18	10	8.3225	8.4263	50	8.4219	8.4913
2018-19	2,013	8.3079	8.4859	4,012	8.4204	8.6521
2019-20	859	8.5900	8.6850	669	8.4490	8.8790
2020-21	45	8.3429	8.8348	50	8.4510	8.8434
Beyond 2021	50,878	8.2809	9.1832	46,213	8.3886	8.7289
2. State Government Securities	256	8.5112	8.6957	427	8.5747	8.6851
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2,653	7.9422	8.3006	1,254	7.6142	8.3521
(b) 15 - 91 Days	4,330	7.9109	8.6007	4,551	7.8103	8.4000
(c) 92 - 182 Days	345	8.1000	8.1319	620	8.4215	8.4651
(d) 183 - 364 Days	1,052	8.0855	8.4949	1,400	8.4200	8.4800
II. RBI* : Sales	—			197		
: Purchases	—			196+		
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	36,719	3.00 (1)	9.75 (91)	36,549	5.50 (1)	8.20 (4)
2. State Govt. Securities	709	7.24 (1)	8.15 (3)	428	7.97 (1)	8.05 (4)
3. 91 Day Treasury Bills	26,215	3.50 (1)	8.15 (3)	28,025	7.50 (1)	8.11 (4)
4. 182 Day Treasury Bills	4,960	4.75 (1)	8.07 (3)	4,380	7.95 (1)	8.05 (4)
5. 364 Day Treasury Bills	6,177	5.50 (1)	8.00 (3)	5,802	7.70 (1)	8.07 (4)
IV. RBI : Repo * ^	2,58,715	7.50	8.00	1,30,880	—	8.00
: Reverse Repo !	3,000	6.50	7.00	300	—	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.

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