



# RESERVE BANK OF INDIA BULLETIN

## WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

July 15, 2011

No. 28

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

(₹ crore)

Item	2010		2011			Variation	
	Jul. 9	Jul. 1	Jul. 8 #	Week	Year		
	1	2	3	4	5		
<b>Notes Issued</b>	<b>8,50,057</b>	<b>9,69,276</b>	<b>9,77,274</b>	<b>7,998</b>	<b>1,27,218</b>		
Notes in Circulation	8,50,029	9,69,261	9,77,258	7,997	1,27,229		
Notes held in Banking Department	27	15	16	1	-11		
<b>Deposits</b>							
Central Government	18,316	101	100	—	-18,216		
Market Stabilisation Scheme	317	—	—	—	-317		
State Governments	41	42	42	—	1		
Scheduled Commercial Banks	2,93,898	3,81,206	3,19,681	-61,526	25,783		
Scheduled State Co-operative Banks	4,137	3,680	3,585	-95	-553		
Other Banks	14,387	16,180	16,053	-127	1,666		
Others	12,468	12,431	10,664	-1,767	-1,804		
Other Liabilities	3,53,893	4,21,749	3,99,478	-22,271	45,585		
<b>TOTAL LIABILITIES/ASSETS</b>	<b>15,47,515</b>	<b>18,04,666</b>	<b>17,26,878</b>	<b>-77,788</b>	<b>1,79,363</b>		
Foreign Currency Assets <sup>(1)</sup>	11,85,195	12,68,744	12,53,050	-15,694	67,854		
Gold Coin and Bullion <sup>(2)</sup>	92,704	1,10,317	1,10,317	—	17,613		
Rupee Securities (Including Treasury Bills)	2,51,038	4,03,285	3,09,393	-93,893	58,354		
<b>Loans and Advances</b>							
Central Government	—	770	33,672	32,902	33,672		
State Governments	—	77	247	171	247		
NABARD	—	—	—	—	—		
Scheduled Commercial Banks	2,666	1,747	2,762	1,015	96		
Scheduled State Co-operative Banks	—	—	—	—	—		
Industrial Development Bank of India	—	—	—	—	—		
Export-Import Bank of India	—	—	—	—	—		
Others	314	795	202	-593	-112		
<b>Bills Purchased and Discounted</b>							
Commercial	—	—	—	—	—		
Treasury	—	—	—	—	—		
Investments <sup>(3)</sup>	2,750	1,320	1,320	—	-1,430		
Other Assets	12,847	17,611	15,916	-1,695	3,069		

(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. 8, 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>13,95,671</b>	<b>314,619</b>	<b>-16,207</b>	<b>-1,096</b>	<b>34,657</b>	<b>9,801</b>	<b>63,317</b>	<b>17,285</b>	<b>89,676</b>	<b>35,197</b>
(a) Foreign Currency Assets +	12,51,942	282,414	-15,684	-1,044 *	27,059	8,084	51,865	14,600	67,915	29,146
(b) Gold \$	1,10,317	24,668	—	—	7,745	1,696	9,631	2,198	17,613	4,774
(c) SDRs @	20,314	4,582	-318	-32	-87	13	-2,439	-496	-2,742	-350
(d) Reserve Position in the IMF**	13,098	2,955	-205	-20	-60	8	4,260	983	6,890	1,627

+ Excludes ₹ 1,108 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. 1 # 2011	Variation over				
		Fortnight	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	76,733	7,066	451	2,991	14,678	11,351
Borrowings from Banks <sup>(1)</sup>	25,060	-2,527	-4,685	-4,664	6,921	-2,612
Other Demand and Time Liabilities <sup>(2)</sup>	10,137	-482	1,823	3,013	-8,027	2,336
<b>Liabilities to Others</b>						
<b>Aggregate Deposits</b>	<b>54,88,682</b>	<b>1,43,981</b>	<b>1,44,022</b>	<b>2,80,712</b>	<b>6,05,882</b>	<b>8,51,833</b>
		(2.7)	(3.2)	(5.4)	(15.0)	(18.4)
Demand	6,03,035	53,637	-30,134	-38,670	1,05,421	-12,440
Time	48,85,646	90,343	1,74,156	3,19,382	5,00,461	8,64,274
Borrowings <sup>(3)</sup>	1,58,810	16,018	19,037	27,470	33,746	35,495
Other Demand and Time Liabilities	3,62,375	3,250	-7,392	20,571	8,229	40,347
<b>Borrowings from Reserve Bank</b>	<b>1,747</b>	<b>-317</b>	<b>2,156</b>	<b>-3,285</b>	<b>1,523</b>	<b>-451</b>
<b>Cash in Hand and Balances with Reserve Bank</b>	<b>4,16,188</b>	<b>47,519</b>	<b>14,127</b>	<b>66,679</b>	<b>99,070</b>	<b>95,094</b>
Cash in Hand	34,982	1,108	3,254	4,636	3,663	6,150
Balances with Reserve Bank	3,81,206	46,411	10,872	62,043	95,407	88,944
<b>Assets with the Banking System</b>						
Balance with Other Banks <sup>(4)</sup>	58,113	5,022	-5,385	1,976	4,736	1,077
Money at Call and Short Notice	14,715	-2,608	-2,544	-1,891	5,848	-409
Advances to Banks	11,635	3,364	-1,090	-934	7,033	2,833
Other Assets	76,139	9,771	5,768	7,066	10,174	25,908
<b>Investments<sup>(5)</sup></b>	<b>16,03,425</b>	<b>-1,962</b>	<b>48,579</b>	<b>1,01,806</b>	<b>97,028</b>	<b>1,70,094</b>
		(-0.1)	(3.5)	(6.8)	(7.3)	(11.9)
Government Securities	15,98,522	-2,003	48,749	1,01,374	1,00,296	1,71,379
Other Approved Securities	4,903	41	-170	432	-3,268	-1,285
<b>Bank Credit</b>	<b>40,86,326</b>	<b>84,806</b>	<b>1,63,357</b>	<b>1,44,244</b>	<b>6,12,578</b>	<b>6,78,181</b>
		(2.1)	(5.0)	(3.7)	(21.9)	(19.9)
Food Credit	79,607	2,279	5,961	15,324	-3,224	25,157
Non-Food credit	40,06,719	82,527	1,57,396	1,28,919	6,15,802	6,53,024
Loans, Cash-credit and Overdrafts	39,36,631	82,463	1,62,225	1,42,624	5,83,159	6,52,247
Inland Bills- Purchased	12,327	1,129	-1,206	-1,116	-167	1,520
Discounted <sup>(6)</sup>	84,509	871	2,712	4,643	20,853	19,579
Foreign Bills- Purchased	18,423	799	1,098	-160	736	1,193
Discounted	34,436	-456	-1,471	-1,747	7,997	3,642
<b>Cash-Deposit Ratio</b>	<b>7.58</b>					
<b>Investment-Deposit Ratio</b>	<b>29.21</b>					
<b>Credit-Deposit Ratio</b>	<b>74.45</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.

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. 2	May 27	Jun. 3	Jun. 10	Jun. 17	Jun. 24	Ju1. 1
	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>	7.50/8.00	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	8.25/9.10	8.25/9.10	8.25/9.10	8.25/9.10	8.25/9.10
Call Money Rate (Weighted Average) <sup>(4)</sup>	5.42	7.40	7.30	7.36	7.40	7.68	7.56

(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. 1	Mar. 26	Jul. 2		
1	2	3	4	5	6	
<b>1. Bank Credit</b>	<b>39,42,083</b>	<b>40,86,326</b>	<b>1,44,244</b> (3.7)	<b>32,44,788</b>	<b>34,08,145</b>	<b>1,63,357</b> (5.0)
A. Food Credit	64,283	79,607	15,324	48,489	54,450	5,961
B. Non-Food Credit	38,77,800	40,06,719	1,28,919 (3.3)	31,96,299	33,53,695	1,57,396 (4.9)
<b>2. Investments</b>	<b>1,47,601</b>	<b>1,41,861</b>	<b>-5,739</b>	<b>1,18,071</b>	<b>1,28,171</b>	<b>10,100</b>
A. Commercial Paper	12,309	13,311	1,001	25,188	27,502	2,314
B. Shares Issued by (a+b)	41,316	38,224	-3,092	30,106	33,643	3,536
(a) Public Sector Undertakings	8,965	8,328	-637	4,625	6,804	2,179
(b) Private Corporate Sector	32,351	29,897	-2,455	25,481	26,839	1,358
C. Bonds/Debentures Issued by (a+b)	93,975	90,326	-3,649	62,777	67,027	4,250
(a) Public Sector Undertakings	27,946	24,942	-3,004	22,710	21,169	-1,541
(b) Private Corporate Sector	66,029	65,385	-645	40,067	45,858	5,791
<b>3. Total (1B + 2)</b>	<b>40,25,401</b>	<b>41,48,581</b>	<b>1,23,180</b> (3.1)	<b>33,14,370</b>	<b>34,81,866</b>	<b>1,67,496</b> (5.1)
<b>Memo Items:</b>						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	53,984	6,381	52,887	20,752	-32,135
B. Instruments Issued by Public Financial Institutions	31,296	29,931	-1,366	32,597	50,855	18,257
C. Bonds/Debentures Issued by Others	45,615	47,347	1,733	30,902	37,410	6,508

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. 4	Jul. 5	Jul. 6	Jul. 7	Jul. 8	Jul. 4	Jul. 5	Jul. 6	Jul. 7	Jul. 8	
	1	2	3	4	5	6	7	8	9	10	
<b>RBI's Reference Rate (₹ per Foreign Currency)</b>											
U.S. Dollar	44.4595	44.4988	44.3830	44.4173	44.3263	—	4.92	5.45	5.99	5.69	
Euro	64.6250	64.3968	64.1591	63.6291	63.6456	—	-9.05	-8.40	-6.85	-6.80	
<b>FEDAI Indicative Rates (₹ per Foreign Currency)</b>											
U.S. Dollar	{ Buying Selling	44.4500 44.4600	44.5000 44.5100	44.3850 44.3950	44.3950 44.4050	44.3350 44.3450	— —	4.92 4.92	5.44 5.44	6.04 6.04	5.66 5.66
Pound Sterling	{ Buying Selling	71.5200 71.5400	71.2450 71.2650	71.2600 71.2900	70.9300 70.9600	70.7625 70.7925	— —	-0.52 -0.50	-0.35 -0.35	0.37 0.39	0.78 0.78
Euro	{ Buying Selling	64.6000 64.6275	64.3875 64.4150	64.1450 64.1675	63.6750 63.6950	63.6175 63.6575	— —	-9.06 -9.07	-8.39 -8.37	-6.94 -6.94	-6.79 -6.80
100 Yen	{ Buying Selling	55.0325 55.0525	54.8425 54.8900	54.8850 54.9175	54.8225 54.8550	54.5250 54.5650	— —	-3.15 -3.20	-2.86 -2.84	-1.64 -1.65	-2.77 -2.79
<b>Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)</b>											
1-month	7.56	7.28	6.76	6.75	6.77						
3-month	7.11	6.92	6.94	6.57	6.68						
6-month	6.84	6.83	6.62	6.53	6.63						

— 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. 1 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	Amount	%	Amount	%	Amount	%	Amount	%
<b>M<sub>3</sub></b>	<b>64,99,548</b>	<b>68,12,286</b>	<b>1,26,284</b>	<b>1.9</b>	<b>2,13,361</b>	<b>3.8</b>	<b>3,12,738</b>	<b>4.8</b>	<b>8,03,400</b>	<b>16.0</b>	<b>9,96,194</b>	<b>17.1</b>
<b>Components (i+ii+iii+iv)</b>												
(i) Currency with the Public	9,14,197	9,41,915	-20,472	-2.1	53,006	6.9	27,718	3.0	1,36,942	20.0	1,21,417	14.8
(ii) Demand Deposits with Banks	7,17,660	6,79,369	53,866	8.6	-21,039	-2.9	-38,291	-5.3	1,29,115	22.7	-17,562	-2.5
(iii) Time Deposits with Banks	48,63,979	51,87,215	91,898	1.8	1,81,536	4.4	3,23,235	6.6	5,38,007	14.3	8,92,248	20.8
(iv) "Other" Deposits with Reserve Bank	3,713	3,788	992	35.5	-142	-3.7	75	2.0	-666	-15.3	91	2.5
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net Bank Credit to Government (a+b)	19,82,771	20,86,919	25,930	1.3	64,605	3.9	1,04,148	5.3	3,16,263	22.3	3,53,128	20.4
(a) Reserve Bank	3,96,555	4,04,247	28,138		11,658		7,692		1,98,742		1,81,003	
(b) Other Banks	15,86,216	16,82,672	-2,207	-0.1	52,946	3.6	96,456	6.1	1,17,521	8.4	1,72,125	11.4
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	43,78,440	84,820	2.0	1,74,516	5.0	1,43,033	3.4	6,32,969	20.9	7,12,515	19.4
(a) Reserve Bank	2,164	2,095	-3	—	247	—	-69	—	-10,654	—	520	—
(b) Other Banks	42,33,242	43,76,345	84,823	2.0	1,74,269	5.0	1,43,102	3.4	6,43,622	21.3	7,11,995	19.4
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	14,43,817	16,312	1.1	31,194	2.4	50,490	3.6	-2,547	-0.2	1,31,154	10.0
(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	11,09,849	778	0.1	57,309	6.7	-14,831	-1.3	1,44,601	18.9	2,01,938	22.2
	3,68,274	4,13,016	15,811	4.0	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.

## 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. 8 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	Amount	%	Amount	%	Amount	%	Amount	%
<b>Reserve Money</b>	<b>13,76,881</b>	<b>13,31,558</b>	<b>-55,518</b>	<b>-4.0</b>	<b>21,997</b>	<b>1.9</b>	<b>-45,324</b>	<b>-3.3</b>	<b>2,35,243</b>	<b>25.0</b>	<b>1,53,875</b>	<b>13.1</b>
<b>Components (i+ii+iii)</b>												
(i) Currency in Circulation	9,49,659	9,90,218	7,997	0.8	62,105	7.8	40,558	4.3	1,44,885	20.2	1,28,564	14.9
(ii) Bankers' Deposits with RBI	4,23,509	3,39,319	-61,748	-15.4	-39,876	-11.3	-84,191	-19.9	90,995	41.1	26,896	8.6
(iii) "Other" Deposits with RBI	3,713	2,021	-1,767	-46.6	-233	-6.1	-1,691	-45.6	-637	-15.0	-1,585	-43.9
<b>Sources (i+ii+iii+iv-v)</b>												
(i) Net RBI Credit to Government of which : to Centre	3,96,555	3,43,404	-60,843		20,867		-53,151		1,92,309		1,10,952	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	3,94,035	3,43,199	-61,014		20,913		-50,836		1,92,309		1,10,705	
(iii) Net Foreign Exchange Assets of RBI*	7,324	4,264	422		1,783		-3,060		-7,993		-16	
(iv) Government's Currency Liabilities to the Public	5,159	2,762	1,015		1,536		-2,398		2,240		57	
(v) Net Non-Monetary Liabilities of RBI	13,28,553	13,63,350	-15,694	-1.1	45,933	3.7	34,796	2.6	-1,470	-0.1	85,467	6.7
	12,724	12,959	—	—	355	3.1	235	1.8	1,316	12.8	1,335	11.5
	3,68,274	3,92,419	-20,598	-5.0	46,941	15.6	24,144	6.6	-51,081	-12.8	43,862	12.6

\* 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. 4, 2011	1	19	31,355	19	31,355	7.50	6	2,850	6	2,850	6.50	28,505	—	-28,505
Jul. 5, 2011	1	14	14,750	14	14,750	7.50	1	170	1	170	6.50	14,580	—	-14,580
Jul. 6, 2011	1	13	13,795	13	13,795	7.50	—	—	—	—	—	13,795	—	-13,795
Jul. 7, 2011	1	8	7,560	8	7,560	7.50	—	—	—	—	—	7,560	—	-7,560
Jul. 8, 2011	3	10	13,595	10	13,595	7.50	—	—	—	—	—	13,595	—	-13,595

@ 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
Jul. 6	Jul. 8	7,000	94	27,621	250	29	7,000	250	—	7,250	98.00	8.1857	1,21,860
<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
Jul. 6	Jul. 8	3,000	75	7,178	—	44	3,000	—	—	3,000	96.04	8.2692	34,251
<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
	Jul. 2	Jul. 3	Jul. 4	Jul. 5	Jul. 6	Jul. 7	Jul. 8	Jul. 9	Jul. 10	Jul. 11	Jul. 12	Jul. 13	Jul. 14	Jul. 15
Average daily cash reserve requirement for the fortnight ending July 15, 2011	3,41,097	3,41,097	3,41,097	3,41,097	3,41,097	3,41,097	3,41,097	3,41,097	3,41,097	3,41,097	3,41,097	3,41,097	3,41,097	3,41,097
Cash Balance with RBI	4,38,180	4,38,180	3,53,011	3,32,491	3,27,132	3,17,556	3,19,684							

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 31, 2011	1,21,221	15,268	7.60 — 12.75
Jun. 15, 2011	1,23,400	20,522	8.25 — 13.00

@ 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. 26	Apr. 30 *	Jun. 25 #	Week	Month	End March	Year
		1	2	3	4	5	6	7
<b>ALL COMMODITIES @</b>	<b>100.00</b>	..	..	..	..	..	..	..
Primary Articles	20.12	177.3	195.8	197.8	0.2	2.6	5.0	11.6
(i) Fruits and Vegetables	3.84	174.8	184.7	188.4	1.6	2.1	12.9	7.8
Fuel and Power	14.91	147.6	159.8	166.3	3.8	3.5	5.3	12.7
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. 8	Jul. 4	Jul. 5	Jul. 6	Jul. 7	Jul. 8
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	17651.73	18814.48	18744.56	18726.97	19078.30	18858.04
S & P CNX NIFTY (3.11.1995=1000)	5296.85	5650.50	5632.10	5625.45	5728.95	5660.65

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

(₹ crore)

	Week Ended						
	May 27, 2011	Jun. 3, 2011	Jun. 10, 2011	Jun. 17, 2011	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011
	1	2	3	4	5	6	7
<b>1. Banks</b>							
(a) Borrowings	10,331	8,075	10,440	9,141	12,818	10,257	11,753
(b) Lendings	11,037	9,018	11,341	10,090	13,271	11,035	12,819
<b>2. Primary Dealers</b>							
(a) Borrowings	706	943	901	949	453	779	1,066
(b) Lendings	—	—	—	—	—	1	—
<b>3. Total</b>							
(a) Borrowings	11,037	9,018	11,341	10,090	13,271	11,036	12,819
(b) Lendings	11,037	9,018	11,341	10,090	13,271	11,036	12,819

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					
	Jun. 3, 2011	Jun. 10, 2011	Jun. 17, 2011	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011
	1	2	3	4	5	6
<b>I. Outright Transactions</b>						
(a) Govt. of India Dated Securities	1,14,156	1,27,319	1,39,193	1,28,097	57,383	88,445
(b) State Government Securities	1,408	1,745	1,020	2,052	566	1,839
(c) 91 - Day Treasury Bills	10,692	9,732	9,082	13,784	13,561	30,564
(d) 182 - Day Treasury Bills	2,083	2,464	1,545	40	203	1,657
(e) 364 - Day Treasury Bills	1,647	1,617	893	4,207	1,646	2,742
<b>II. RBI*</b>	<b>97</b>	<b>101</b>	<b>490</b>	<b>—</b>	<b>1,305</b>	<b>2,359</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. 20, 2011	2,494	1,605	768	544	554	546	8,630	9,379	1,614	3,323	2,199	269
Jun. 21, 2011	1,966	1,116	515	158	450	423	5,857	7,447	1,187	2,849	2,677	192
Jun. 22, 2011	2,125	1,864	436	193	309	469	5,895	7,127	1,678	3,184	4,282	172
Jun. 23, 2011	2,064	1,120	784	192	498	544	6,561	7,433	1,579	3,709	1,943	354
Jun. 24, 2011	2,763	2,349	716	182	500	500	7,515	8,070	1,277	3,553	2,459	212
<b>Sales</b>												
Jun. 20, 2011	2,615	1,481	709	330	544	528	8,429	9,033	1,743	3,369	2,345	147
Jun. 21, 2011	2,013	1,040	622	140	434	349	5,774	6,774	1,452	2,802	2,826	167
Jun. 22, 2011	2,191	1,567	1,069	197	286	513	5,960	7,732	1,830	3,075	4,278	183
Jun. 23, 2011	2,110	1,672	591	194	470	600	6,767	7,661	2,010	3,683	2,078	375
Jun. 24, 2011	2,972	1,670	1,007	182	507	543	7,483	8,421	1,580	3,507	2,470	213

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. 3, 2011	Jun. 10, 2011	Jun. 17, 2011	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011
	1	2	3	4	5	6
Amount	1,149.83	1,592.76	1,059.56	922.87	1,215.47	1,117.81

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	July 8, 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	—	36,001	5,577	12,366	53,943	1,817	10,525
State Governments	60,769	28,860	3,250	203	93,082	822	-18,407
Others	2,926	56,999	25,423	38,740	1,24,089	2,547	40,690

## 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. 8, 2011)	2010-2011 (Upto Jul. 9, 2010)	2010-2011	2011-2012 (Upto Jul. 8, 2011)	2010-2011 (Upto Jul. 9, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	1,35,000	1,61,000	4,37,000	84,527	1,07,884	3,25,414
2. RBI's OMO* Sales	2,874	2,791	11,575			
Purchases	2,883	2,783	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 Jul. 1, 2011			For the Week Ended Jul. 8, 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	1,205	7.7493	10.9833	5	7.7790	8.3013
2012-13	390	7.9968	8.0261	892	7.9201	8.0916
2013-14	—	—	—	95	8.1637	8.2226
2014-15	31	8.2724	8.9542	22	8.2635	8.9582
2015-16	115	8.2741	8.3706	136	8.2859	8.3225
2016-17	529	8.3237	8.3829	298	8.3215	8.3909
2017-20	1,958	8.2289	8.8700	2,428	8.1896	8.8622
2020-21	—	—	—	—	—	—
Beyond 2021	24,464	8.2313	8.7688	40,346	8.3185	8.6598
2. State Government Securities	283	8.2799	8.5798	919	8.5337	8.6595
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	506	7.8000	8.0000	2,767	7.6000	8.2059
(b) 15 - 91 Days	6,375	7.8500	8.1857	12,680	7.8000	8.3500
(c) 92 - 182 Days	1	—	—	719	8.1800	8.2475
(d) 183 - 364 Days	823	8.1340	8.2947	1,316	8.1900	8.2600
<b>II. RBI* : Sales</b>	<b>162</b>			<b>1,674</b>		
: Purchases	<b>1,143</b>			<b>685 +</b>		
<b>III. Repo Transactions ✕ (Other than with RBI)</b>	<b>Amount</b>	<b>Rates (%PA) Minimum</b>	<b>Rates (%PA) Maximum</b>	<b>Amount</b>	<b>Rates (%PA) Minimum</b>	<b>Rates (%PA) Maximum</b>
1. Govt. of India Dated Securities	52,422	1.00 (1)	9.25 (17)	41,235	1.50 (1)	9.50 (62)
2. State Govt. Securities	435	7.28 (1)	7.80 (4)	1,646	7.35 (1)	7.70 (3)
3. 91 Day Treasury Bills	24,807	2.00 (1)	8.00 (4)	24,039	7.20 (1)	7.60 (3)
4. 182 Day Treasury Bills	2,631	6.90 (1)	8.00 (4)	2,731	7.35 (1)	7.50 (3)
5. 364 Day Treasury Bills	4,556	3.00 (1)	8.25 (4)	1,261	5.00 (1)	7.60 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>3,28,090</b>	<b>—</b>	<b>7.50</b>	<b>81,055</b>	<b>—</b>	<b>7.50</b>
: Reverse Repo !	<b>4,255</b>	<b>—</b>	<b>6.50</b>	<b>3,020</b>	<b>—</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'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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