



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 33

1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2010		2011		Variation	
	Aug. 13		Aug. 5	Aug. 12 #	Week	Year
	1		2	3	4	5
Notes Issued	8,46,830		9,70,043	9,77,050	7,008	1,30,220
Notes in Circulation	8,46,812		9,70,032	9,77,037	7,004	1,30,225
Notes held in Banking Department	18		10	14	4	-4
Deposits						
Central Government	101		100	100	—	-1
Market Stabilisation Scheme	—		—	—	—	—
State Governments	41		42	42	—	1
Scheduled Commercial Banks	2,95,251		3,44,800	3,57,620	12,820	62,368
Scheduled State Co-operative Banks	3,967		3,708	3,737	29	-230
Other Banks	14,201		16,454	16,380	-74	2,179
Others	13,053		10,682	10,651	-31	-2,403
Other Liabilities	3,38,043		4,19,798	4,19,875	77	81,832
TOTAL LIABILITIES/ASSETS	15,11,489		17,65,628	17,85,456	19,828	2,73,967
Foreign Currency Assets ⁽¹⁾	11,96,364		12,74,870	12,88,132	13,262	91,768
Gold Coin and Bullion ⁽²⁾	89,564		1,11,940	1,11,940	—	22,376
Rupee Securities (Including Treasury Bills)	2,09,129		3,11,648	3,53,980	42,332	1,44,850
Loans and Advances						
Central Government	—		50,027	15,915	-34,112	15,915
State Governments	—		338	225	-113	225
NABARD	—		—	—	—	—
Scheduled Commercial Banks	1,132		2,416	1,116	-1,300	-16
Scheduled State Co-operative Banks	—		—	—	—	—
Industrial Development Bank of India	—		—	—	—	—
Export-Import Bank of India	—		—	—	—	—
Others	25		504	415	-89	390
Bills Purchased and Discounted						
Commercial	—		—	—	—	—
Treasury	—		—	—	—	—
Investments ⁽³⁾	2,750		1,320	1,320	—	-1,430
Other Assets	12,524		12,565	12,413	-152	-111

(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. 12, 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	14,33,372	316,605	13,820	-621	72,358	11,787	1,01,018	19,271	1,16,368	33,814
(a) Foreign Currency Assets +	12,86,998	283,667	13,248	-652*	62,115	9,337	86,921	15,853	91,798	27,076
(b) Gold \$	1,11,940	25,349	—	—	9,368	2,377	11,254	2,879	22,376	6,071
(c) SDRs @	20,936	4,614	348	19	535	45	-1,817	-464	-2,284	-371
(d) Reserve Position in the IMF**	13,498	2,975	224	12	340	28	4,660	1,003	4,478	1,038

+ Excludes ₹ 1,134 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				
	Aug. 6	Jul. 1	Jul. 8	Jul. 15	Jul. 22	Jul. 29	Aug. 5
	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	9.25/10.25	9.50/10.25	9.50/10.25	9.50/10.75	9.50/10.75
Deposit Rate ⁽³⁾	6.00-7.50	8.25-9.10	8.25-9.10	8.50-9.25	8.50-9.25	8.50-9.25	8.50-9.50
Call Money Rate (Weighted Average) ⁽⁴⁾	5.36	7.56	7.45	7.57	7.63	7.81	7.97

(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 cover 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	32,44,788	33,79,999	1,35,211
			(1.6)			(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	31,96,299	33,28,573	1,32,274
			(1.5)			(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	33,14,370	34,64,737	1,50,367
			(1.3)			(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. 8	Aug. 9	Aug. 10	Aug. 11	Aug. 12	Aug. 8	Aug. 9	Aug. 10	Aug. 11	Aug. 12	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
U.S. Dollar	44.9620	45.1745	45.2058	45.2713	45.3740	—	1.98	2.42	2.80	3.45	
Euro	64.5563	64.2588	64.7633	64.5821	64.3660	—	-4.67	-5.92	-5.89	-5.94	
FEDAI Indicative Rates (₹ per Foreign Currency)											
U.S. Dollar	{	44.9600	45.1700	45.2050	45.2600	45.3700	—	1.97	2.40	2.79	3.44
	{	44.9700	45.1800	45.2150	45.2700	45.3800	—	1.97	2.40	2.79	3.44
Pound Sterling	{	73.9325	73.7275	73.5000	73.2950	73.5075	—	-0.24	-0.49	0.17	0.19
	{	73.9675	73.7575	73.5375	73.3275	73.5375	—	-0.23	-0.50	0.17	0.18
Euro	{	64.5525	64.2625	64.7250	64.5225	64.3625	—	-4.78	-5.90	-5.79	-5.95
	{	64.5775	64.3000	64.7575	64.5425	64.3900	—	-4.78	-5.91	-5.79	-5.97
100 Yen	{	57.7525	58.4050	58.9075	59.0775	59.0375	—	-7.83	-8.49	-7.73	-6.89
	{	57.7950	58.4250	58.9275	59.1000	59.0800	—	-7.83	-8.47	-7.73	-6.87
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)											
1-month		5.60	4.25	1.19	1.46	0.79					
3-month		5.25	4.25	4.16	2.12	3.00					
6-month		4.72	3.98	2.65	2.43	3.26					

— 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. 12 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
Reserve Money	13,76,881	13,69,741	19,748	1.5	20,531	1.8	-7,141	-0.5	2,43,754	26.1	1,93,523	16.5
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	9,89,996	7,004	0.7	59,025	7.4	40,337	4.2	1,44,155	20.2	1,31,423	15.3
(ii) Bankers' Deposits with RBI	4,23,509	3,77,737	12,775	3.5	-38,879	-11.0	-45,772	-10.8	1,00,173	47.0	64,317	20.5
(iii) "Other" Deposits with RBI	3,713	2,008	-31	-1.5	385	10.0	-1,705	-45.9	-574	-12.0	-2,216	-52.5
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which : to Centre	3,96,555	3,70,087	8,078		-2,463		-26,468		2,02,713		1,60,964	
	3,94,035	3,69,904	8,191		-2,417		-24,131		2,02,725		1,60,740	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	7,324	2,832	-1,389		-40		-4,492		-7,901		374	
	5,159	1,121	-1,300		-37		-4,039		1,132		-11	
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	14,00,054	13,262	1.0	53,961	4.4	71,501	5.4	-16,922	-1.3	1,14,144	8.9
(iv) Government's Currency Liabilities to the Public	12,724	12,959	—	—	492	4.4	235	1.8	1,345	12.9	1,198	10.2
(v) Net Non-Monetary Liabilities of RBI	3,68,274	4,16,191	204	—	31,419	10.4	47,917	13.0	-64,520	-16.2	83,157	25.0

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

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

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. 8, 2011	1	20	27,505	20	27,505	8.00	—	—	—	—	—	27,505	—	-27,505
Aug. 9, 2011	1	21	40,465	21	40,465	8.00	4	715	4	715	7.00	39,750	—	-39,750
Aug. 10, 2011	1	29	54,315	29	54,315	8.00	3	485	3	485	7.00	53,830	—	-53,830
Aug. 11, 2011	1	21	38,625	21	38,625	8.00	2	610	2	610	7.00	38,015	—	-38,015
Aug. 12, 2011	4	33	57,445	33	57,445	8.00	3	1,010	3	1,010	7.00	56,435	—	-56,435

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							
				Com- petitive	Non- Com- petitive		Com- petitive	Non- Com- petitive						
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. 10	Aug. 12	7,000	83	16,548	3,100	56	7,000	3,100	—	10,100	97.98	8,3110	1,27,769
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
	Aug. 10	Aug. 12	3,000	109	18,425	—	9	3,000	—	—	3,000	92.48	8,1656	57,291

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	3,38,369	3,38,369	3,32,990	3,40,645	3,54,200	3,38,474	3,57,581

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	1	2
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
Jul. 1, 2011		4,21,072		74,973	8.19	10.21
Jul. 15, 2011		4,05,973		28,431	8.20	10.10

@ 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. 30, 2011	1,04,689	30,290	8.35 — 13.50
Jul. 15, 2011	1,28,347	29,818	8.10 — 13.25

@ 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.	Jul. 30 \$ #	Jul. #	Week	Month	End March	Year
		1	3	4	5	6	7	8
ALL COMMODITIES @	100.00	141.0	..	154.0	..	0.7	3.0	9.2
Primary Articles	20.12	177.8	199.3	197.9	1.2	0.2	5.2	11.3
(i) Fruits and Vegetables	3.84	171.3	194.3	191.4	1.7	3.0	15.4	11.7
Fuel and Power	14.91	147.8	165.7	165.6	0.1	2.5	5.1	12.0
Manufactured Products @	64.97	128.1	..	137.7	..	0.3	1.5	7.5
(i) Sugar, Khandsari and Gur	2.09	159.8	..	164.9	..	1.5	0.6	3.2
(ii) Edible Oils	3.04	116.5	..	132.9	..	0.1	3.2	14.1
(iii) Cement and Lime	1.39	153.4	..	154.1	..	-0.3	0.3	0.5
(iv) Iron and Semis	1.56	123.2	..	146.6	..	1.1	4.5	19.0

\$ Weekly data.

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. 12	Aug. 8	Aug. 9	Aug. 10	Aug. 11	Aug. 12
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	18073.90	16990.18	16857.91	17130.51	17059.40	16839.63
S & P CNX NIFTY (3.11.1995=1000)	5416.45	5118.50	5072.85	5161.00	5138.30	5072.95

16. Average Daily Turnover in Call Money Market*

(₹ crore)

	Week Ended						
	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011	Aug. 12, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	10,257	11,753	11,179	12,366	9,334	6,794	9,168
(b) Lendings	11,035	12,819	12,358	13,466	10,320	8,054	10,501
2. Primary Dealers							
(a) Borrowings	779	1,066	1,189	1,100	986	1,274	1,333
(b) Lendings	1	—	10	—	—	14	—
3. Total							
(a) Borrowings	11,036	12,819	12,368	13,466	10,320	8,068	10,501
(b) Lendings	11,036	12,819	12,368	13,466	10,320	8,068	10,501

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. 8, 2011	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011	Aug. 12, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	88,445	1,27,679	1,04,300	1,11,002	1,04,048	2,38,015
(b) State Government Securities	1,839	1,873	4,084	511	854	1,678
(c) 91 - Day Treasury Bills	30,564	19,428	14,669	13,481	11,299	11,524
(d) 182 - Day Treasury Bills	1,657	3,883	2,347	1,014	1,541	575
(e) 364 - Day Treasury Bills	2,742	4,479	2,135	2,264	2,811	2,051
II. RBI*	2,359	398	82	—	393	44

@ 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. 25, 2011	2,673	1,658	382	337	730	726	4,678	4,585	201	4,527	3,070	92
Jul. 26, 2011	2,534	3,204	803	272	737	893	6,389	7,150	679	4,109	2,672	141
Jul. 27, 2011	4,558	4,060	2,612	192	785	772	9,914	7,618	1,011	4,773	3,568	228
Jul. 28, 2011	3,421	2,919	1,315	321	826	699	6,699	6,386	701	4,600	2,951	451
Jul. 29, 2011	3,099	2,164	1,960	260	1,011	1,346	8,124	8,890	1,781	5,193	4,056	463
Sales												
Jul. 25, 2011	2,789	1,280	818	337	719	685	4,783	4,796	424	4,300	3,033	77
Jul. 26, 2011	2,434	2,391	1,480	277	764	861	6,611	6,417	755	3,632	2,949	126
Jul. 27, 2011	3,468	5,087	2,639	216	781	745	10,714	7,693	792	4,003	3,665	258
Jul. 28, 2011	3,021	2,106	2,217	323	821	649	6,528	6,597	787	4,471	3,087	427
Jul. 29, 2011	3,186	1,856	2,032	250	1,074	1,303	8,076	8,864	1,802	5,001	3,836	511

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. 8, 2011	Jul. 15, 2011	Jul. 22, 2011	Jul. 29, 2011	Aug. 5, 2011	Aug. 12, 2011
	1	2	3	4	5	6
Amount	1,117.81	1,275.68	1,989.95	1,502.87	1,428.97	889.91

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	August 12, 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	—	39,875	8,898	12,264	61,038	-3,403	17,619	
State Governments	63,286	31,769	3,250	203	98,507	-481	-12,981	
Others	3,541	56,125	25,052	44,824	1,29,542	4,672	46,143	

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Aug. 12, 2011)	2010-2011 (Upto Aug. 13, 2010)	2010-2011	2011-2012 (Upto Aug. 12, 2011)	2010-2011 (Upto Aug. 13, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	1,95,000	2,14,000	4,37,000	1,35,666	1,30,966	3,25,414
2. RBI's OMO*						
Sales	3,333	4,029	11,575			
Purchases	3,342	4,020	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 Aug. 5, 2011			For the Week Ended Aug. 12, 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	—	—	—	1	—	—
2012-13	350	8.2235	8.3838	350	8.0950	8.3590
2013-14	85	8.3138	8.3300	46	8.1245	8.1516
2014-15	10	8.3226	8.3226	251	8.0916	8.4325
2015-16	94	8.3848	8.4136	220	8.0899	8.3711
2016-17	490	8.2703	8.4616	3,344	8.1720	8.5097
2017-18	50	8.4219	8.4913	52	8.2574	8.3336
2018-19	4,012	8.4204	8.6521	7,860	8.1741	8.6636
2019-20	669	8.4490	8.8790	1,708	8.3097	9.3314
2020-21	50	8.4510	8.8434	550	8.8851	8.9587
Beyond 2021	46,213	8.3886	8.7289	1,04,625	8.1441	8.7099
2. State Government Securities	427	8.5747	8.6851	839	8.4400	8.6488
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,254	7.6142	8.3521	1,319	7.9000	8.3000
(b) 15 - 91 Days	4,551	7.8103	8.4000	4,565	8.0199	8.3900
(c) 92 - 182 Days	620	8.4215	8.4651	165	8.1500	8.1500
(d) 183 - 364 Days	1,400	8.4200	8.4800	1,025	8.0200	8.3500
II. RBI* : Sales	197			22		
: Purchases	196			22+		
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	36,549	5.50 (1)	8.20 (4)	41,990	3.00 (1)	9.75 (15)
2. State Govt. Securities	428	7.97 (1)	8.05 (4)	203	7.00 (1)	8.10 (4)
3. 91 Day Treasury Bills	28,025	7.50 (1)	8.11 (4)	32,595	3.00 (1)	8.14 (4)
4. 182 Day Treasury Bills	4,380	7.95 (1)	8.05 (4)	5,083	3.05 (1)	8.10 (4)
5. 364 Day Treasury Bills	5,802	7.70 (1)	8.07 (4)	6,337	3.00 (1)	8.10 (4)
IV. RBI : Repo * ^	1,30,880	—	8.00	2,18,355	—	8.00
: Reverse Repo †	300	—	7.00	2,820	—	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'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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