



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

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No. 29

1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2010		2011			Variation	
	Jul. 16		Jul. 8	Jul. 15 #	Week	Year	
	1		2	3	4	5	
Notes Issued	8,50,332		9,77,274	9,78,885	1,610	1,28,553	
Notes in Circulation	8,50,308		9,77,258	9,78,870	1,611	1,28,562	
Notes held in Banking Department	24		16	15	-1	-9	
Deposits							
Central Government	6,579		100	101	1	-6,478	
Market Stabilisation Scheme	317		—	—	—	-317	
State Governments	41		42	42	—	1	
Scheduled Commercial Banks	2,89,397		3,19,681	3,49,038	29,357	59,642	
Scheduled State Co-operative Banks	4,026		3,585	3,738	153	-288	
Other Banks	14,345		16,053	16,035	-18	1,690	
Others	12,433		10,664	10,695	31	-1,737	
Other Liabilities	3,63,794		3,99,478	4,04,420	4,941	40,626	
TOTAL LIABILITIES/ASSETS	15,41,264		17,26,878	17,62,954	36,076	2,21,691	
Foreign Currency Assets ⁽¹⁾	11,97,738		12,53,050	12,58,193	5,143	60,455	
Gold Coin and Bullion ⁽²⁾	92,704		1,10,317	1,10,317	—	17,613	
Rupee Securities (Including Treasury Bills)	2,33,596		3,09,393	3,35,494	26,101	1,01,898	
Loans and Advances							
Central Government	—		33,672	39,232	5,560	39,232	
State Governments	—		247	629	382	629	
NABARD	—		—	—	—	—	
Scheduled Commercial Banks	2,718		2,762	3,957	1,195	1,239	
Scheduled State Co-operative Banks	—		—	—	—	—	
Industrial Development Bank of India	—		—	—	—	—	
Export-Import Bank of India	—		—	—	—	—	
Others	314		202	137	-65	-177	
Bills Purchased and Discounted							
Commercial	—		—	—	—	—	
Treasury	—		—	—	—	—	
Investments ⁽³⁾	2,750		1,320	1,320	—	-1,430	
Other Assets	11,443		15,916	13,676	-2,240	2,233	

(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. 15, 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	14,00,972	314,507	5,301	-112	39,958	9,689	68,618	17,173	82,074	32,606
(a) Foreign Currency Assets +	12,57,079	282,299	5,137	-115*	32,196	7,969	57,002	14,485	60,511	26,622
(b) Gold \$	1,10,317	24,668	—	—	7,745	1,696	9,631	2,198	17,613	4,774
(c) SDRs @	20,414	4,584	100	2	13	15	-2,339	-494	-2,927	-403
(d) Reserve Position in the IMF**	13,162	2,956	64	1	4	9	4,324	984	6,877	1,613

+ Excludes ₹ 1,113 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
Liabilities to the Banking System						
Demand and Time Deposits from Banks	76,733	7,066	451	2,991	14,678	11,351
Borrowings from Banks ⁽¹⁾	25,060	-2,527	-4,685	-4,664	6,921	-2,612
Other Demand and Time Liabilities ⁽²⁾	10,137	-482	1,823	3,013	-8,027	2,336
Liabilities to Others						
Aggregate Deposits	54,88,682	1,43,981	1,44,022	2,80,712	6,05,882	8,51,833
		(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 ⁽³⁾	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
Borrowings from Reserve Bank	1,747	-317	2,156	-3,285	1,523	-451
Cash in Hand and Balances with Reserve Bank	4,16,188	47,519	14,127	66,679	99,070	95,094
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
Assets with the Banking System						
Balance with Other Banks ⁽⁴⁾	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
Investments⁽⁵⁾	16,03,425	-1,962	48,579	1,01,806	97,028	1,70,094
		(-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
Bank Credit	40,86,326	84,806	1,63,357	1,44,244	6,12,578	6,78,181
		(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 ⁽⁶⁾	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
Cash-Deposit Ratio	7.58					
Investment-Deposit Ratio	29.21					
Credit-Deposit Ratio	74.45					

(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. 9	Jun. 3	Jun. 10	Jun. 17	Jun. 24	Jul. 1	Jul. 8
	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	9.25/10.00	9.25/10.00	9.25/10.00	9.25/10.25
Deposit Rate ⁽³⁾	6.00/7.50	8.25/9.10	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) ⁽⁴⁾	5.69	7.30	7.36	7.40	7.68	7.56	7.45

(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. 1	Mar. 26	Jul. 2		
1	2	3	4	5	6	
1. Bank Credit	39,42,083	40,86,326	1,44,244 (3.7)	32,44,788	34,08,145	1,63,357 (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)
2. Investments	1,47,601	1,41,861	-5,739	1,18,071	1,28,171	10,100
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
3. Total (1B + 2)	40,25,401	41,48,581	1,23,180 (3.1)	33,14,370	34,81,866	1,67,496 (5.1)
Memo Items:						
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. 11	Jul. 12	Jul. 13	Jul. 14	Jul. 15	Jul. 11	Jul. 12	Jul. 13	Jul. 14	Jul. 15	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
U.S. Dollar	44.3705	44.6878	44.5880	44.5278	44.5262	—	4.57	5.25	4.72	4.97	
Euro	62.9578	62.2589	62.3994	63.1503	62.9779	—	-5.56	-5.61	-6.11	-5.57	
FEDAI Indicative Rates (₹ per Foreign Currency)											
U.S. Dollar	{ Buying Selling	44.3700 44.3800	44.6850 44.6950	44.5850 44.5950	44.5300 44.5400	44.5200 44.5300	— —	4.57 4.56	5.26 5.26	4.70 4.70	4.95 4.95
Pound Sterling	{ Buying Selling	70.9400 70.9775	70.8575 70.8825	71.0250 71.0450	71.8675 71.8925	71.8825 71.9075	— —	-1.29 -1.28	-1.05 -1.02	-1.34 -1.34	-0.83 -0.82
Euro	{ Buying Selling	62.9650 62.9875	62.2550 62.2775	62.4200 62.4475	63.2725 63.3000	62.9700 62.9875	— —	-5.61 -5.60	-5.68 -5.65	-6.28 -6.30	-5.54 -5.53
100 Yen	{ Buying Selling	54.9275 54.9450	55.9400 55.9600	56.0750 56.1075	56.3375 56.3725	56.2125 56.2600	— —	-5.96 -5.94	-5.61 -5.61	-6.97 -6.98	-5.66 -5.68
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)											
1-month	7.30	6.85	6.73	6.74	7.28						
3-month	6.49	6.27	6.46	6.38	6.42						
6-month	6.27	6.13	6.23	6.15	6.15						

— 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	%
M₃	64,99,548	68,12,286	1,26,284	1.9	2,13,361	3.8	3,12,738	4.8	8,03,400	16.0	9,96,194	17.1
Components (i+ii+iii+iv)												
(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
Sources (i+ii+iii+iv-v)												
(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. 15 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	Amount	%	Amount	%	Amount	%	Amount	%
Reserve Money	13,76,881	13,62,693	31,135	2.3	17,586	1.5	-14,188	-1.0	2,28,321	24.2	1,89,421	16.1
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	9,91,829	1,611	0.2	62,384	7.8	42,170	4.4	1,47,255	20.6	1,29,897	15.1
(ii) Bankers' Deposits with RBI	4,23,509	3,68,811	29,493	8.7	-44,530	-12.6	-54,698	-12.9	81,550	36.0	61,043	19.8
(iii) "Other" Deposits with RBI	3,713	2,053	31	1.5	-268	-7.0	-1,660	-44.7	-484	-11.9	-1,519	-42.5
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which : to Centre	3,96,555	3,75,423	32,019		15,133		-21,132		1,84,779		1,48,704	
	3,94,035	3,74,836	31,638		15,179		-19,198		1,84,779		1,48,076	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	7,324	5,394	1,130		1,835		-1,930		-8,066		1,062	
	5,159	3,987	1,225		1,588		-1,173		2,292		1,230	
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	13,68,492	5,143	0.4	58,476	4.7	39,939	3.0	46	—	78,068	6.0
(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) Net Non-Monetary Liabilities of RBI	3,68,274	3,99,575	7,157	1.8	58,213	19.3	31,301	8.5	-50,246	-12.3	39,747	11.0

* 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	
Jul. 11, 2011	1	13	25.925	13	25.925	7.50	—	—	—	—	—	25.925	—	-25.925
Jul. 12, 2011	1	17	26.755	17	26.755	7.50	—	—	—	—	—	26.755	—	-26.755
Jul. 13, 2011	1	18	32.735	18	32.735	7.50	—	—	—	—	—	32.735	—	-32.735
Jul. 14, 2011	1	11	17.665	11	17.665	7.50	—	—	—	—	—	17.665	—	-17.665
Jul. 15, 2011	3	28	40.845	28	40.845	7.50	4	6.500	4	6.500	6.50	34.345	4.105	-38.450

@ 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		
91-Day Treasury Bills														
2010-2011	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
2011-2012	Apr. 6	Apr. 8	4,000	78	14,105	—	35	4,000	—	—	4,000	98.26	7.1443	69,845
	Jul. 13	Jul. 15	7,000	118	29,415	1,500	81	7,000	1,500	—	8,500	98.02	8.1439	1,25,360
182-Day Treasury Bills														
2010-2011	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
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
364-Day Treasury Bills														
2010-2011	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
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

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	3,23,042	3,23,042	3,20,851	3,20,185	3,36,276	3,26,776	3,49,022

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.	Jul. 2 \$ #	Jun. #	Week	Month	End March	Year
		1	2	3	4	5	6	7
ALL COMMODITIES @	100.00	139.8	..	153.0	..	0.9	2.3	9.4
Primary Articles	20.12	176.0	197.6	197.5	-0.1	2.8	4.9	12.2
(i) Fruits and Vegetables	3.84	168.3	187.3	185.9	-0.6	0.5	12.1	10.5
Fuel and Power	14.91	143.2	165.6	161.6	-0.4	0.7	2.5	12.8
Manufactured Products @	64.97	127.8	..	137.3	..	0.1	1.3	7.4
(i) Sugar, Khandsari and Gur	2.09	152.8	..	162.4	..	-0.9	-0.9	6.3
(ii) Edible Oils	3.04	115.2	..	132.8	..	0.5	3.1	15.3
(iii) Cement and Lime	1.39	150.2	..	154.6	..	-0.4	0.6	2.9
(iv) Iron and Semis	1.56	123.4	..	145.0	..	1.1	3.3	17.5

\$ 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				
	Jul. 15	Jul. 11	Jul. 12	Jul. 13	Jul. 14	Jul. 15
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	17909.46	18721.39	18411.62	18596.02	18618.20	18561.92
S & P CNX NIFTY (3.11.1995=1000)	5378.75	5616.10	5526.15	5585.45	5599.80	5581.10

16. Average Daily Turnover in Call Money Market*

(₹ crore)

	Week Ended						
	Jun. 3, 2011	Jun. 10, 2011	Jun. 17, 2011	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	8,075	10,440	9,141	12,818	10,257	11,753	11,179
(b) Lendings	9,018	11,341	10,090	13,271	11,035	12,819	12,358
2. Primary Dealers							
(a) Borrowings	943	901	949	453	779	1,066	1,189
(b) Lendings	—	—	—	—	1	—	10
3. Total							
(a) Borrowings	9,018	11,341	10,090	13,271	11,036	12,819	12,368
(b) Lendings	9,018	11,341	10,090	13,271	11,036	12,819	12,368

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. 10, 2011	Jun. 17, 2011	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	1,27,319	1,39,193	1,28,097	57,383	88,445	1,27,679
(b) State Government Securities	1,745	1,020	2,052	566	1,839	1,873
(c) 91 - Day Treasury Bills	9,732	9,082	13,784	13,561	30,564	19,428
(d) 182 - Day Treasury Bills	2,464	1,545	40	203	1,657	3,883
(e) 364 - Day Treasury Bills	1,617	893	4,207	1,646	2,742	4,479
II. RBI*	101	490	—	1,305	2,359	398

@ 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												
Jun. 27, 2011	2,547	2,625	1,453	728	547	654	6,853	7,328	1,808	4,209	4,514	301
Jun. 28, 2011	3,548	2,669	2,709	235	680	582	9,361	9,681	1,555	4,941	2,970	403
Jun. 29, 2011	2,858	1,758	974	588	593	459	5,442	7,759	2,328	3,982	3,231	474
Jun. 30, 2011	3,482	2,994	1,965	216	623	698	10,724	9,750	2,371	4,594	3,366	612
Jul. 1, 2011	1,071	967	646	115	629	463	6,254	3,334	886	3,704	1,536	151
Sales												
Jun. 27, 2011	2,704	2,524	1,528	729	573	732	6,738	6,516	2,079	4,266	4,547	273
Jun. 28, 2011	2,988	2,537	2,240	234	680	602	9,289	10,333	1,346	4,801	2,840	537
Jun. 29, 2011	2,307	1,787	1,079	650	544	460	6,059	7,772	2,536	3,805	3,562	432
Jun. 30, 2011	3,352	3,186	2,254	210	577	677	10,035	9,924	2,893	4,619	3,399	558
Jul. 1, 2011	871	2,120	556	113	564	522	5,991	3,039	1,149	3,623	1,527	176

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. 10, 2011	Jun. 17, 2011	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011
	1	2	3	4	5	6
Amount	1,592.76	1,059.56	922.87	1,215.47	1,117.81	1,275.68

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	July 15, 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	—	38,287	6,256	11,767	56,310	2,366	12,891
State Governments	54,331	29,360	3,250	203	87,143	-5,939	-24,345
Others	3,193	57,713	24,744	41,339	1,26,989	2,900	43,590

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. 15, 2011)	2010-2011 (Upto Jul. 16, 2010)	2010-2011	2011-2012 (Upto Jul. 15, 2011)	2010-2011 (Upto Jul. 16, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	1,47,000	1,73,000	4,37,000	96,527	1,19,884	3,25,414
2. RBI's OMO* Sales	3,072	2,869	11,575			
Purchases	3,083	2,858	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. 8, 2011			For the Week Ended Jul. 15, 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	5	7.7790	8.3013	25	7.6188	8.3992
2012-13	892	7.9201	8.0916	154	7.9915	8.0722
2013-14	95	8.1637	8.2226	—	—	—
2014-15	22	8.2635	8.9582	96	8.2100	8.3376
2015-16	136	8.2859	8.3225	129	8.3082	8.3219
2016-17	298	8.3215	8.3909	1,229	8.1636	8.3851
2017-20	2,428	8.1896	8.8622	4,214	7.8345	8.8789
2020-21	—	—	—	49	7.9480	8.8693
Beyond 2021	40,346	8.3185	8.6598	57,943	7.9709	8.6778
2. State Government Securities	919	8.5337	8.6595	936	7.6236	8.6578
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2,767	7.6000	8.2059	1,426	7.7296	8.3642
(b) 15 - 91 Days	12,680	7.8000	8.3500	8,434	7.6741	8.1900
(c) 92 - 182 Days	719	8.1800	8.2475	1,891	8.0444	8.2000
(d) 183 - 364 Days	1,316	8.1900	8.2600	2,145	8.1400	8.2400
II. RBI* : Sales	1,674			198		
: Purchases	685			201 +		
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	41,235	1.50 (1)	9.50 (62)	43,672	5.00 (1)	9.25 (15)
2. State Govt. Securities	1,646	7.35 (1)	7.70 (3)	1,636	6.15 (1)	7.50 (3)
3. 91 Day Treasury Bills	24,039	7.20 (1)	7.60 (3)	24,009	7.00 (1)	7.60 (3)
4. 182 Day Treasury Bills	2,731	7.35 (1)	7.50 (3)	6,049	7.40 (3)	7.45 (3)
5. 364 Day Treasury Bills	1,261	5.00 (1)	7.60 (3)	5,576	6.45 (1)	7.50 (3)
IV. RBI : Repo ✕ ^	81,055	—	7.50	1,43,925	—	7.50
: Reverse Repo †	3,020	—	6.50	6,500	—	6.50

@ 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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