



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

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No. 25

1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2010	2011		Variation	
	Jun. 18	Jun. 10	Jun. 17#	Week	Year
1	2	3	4	5	6
Notes Issued	8,52,843	9,90,678	9,88,651	-2,027	1,35,808
Notes in Circulation	8,52,826	9,90,659	9,88,635	-2,024	1,35,810
Notes held in Banking Department	18	19	16	-3	-2
Deposits					
Central Government	5,687	100	100	—	-5,587
Market Stabilisation Scheme	317	—	—	—	-317
State Governments	41	42	42	—	1
Scheduled Commercial Banks	2,84,958	3,49,626	3,34,795	-14,831	49,837
Scheduled State Co-operative Banks	4,126	3,772	3,760	-11	-365
Other Banks	14,173	16,357	15,841	-516	1,667
Others	11,966	11,844	11,439	-406	-527
Other Liabilities	3,20,931	3,89,496	3,96,752	7,256	75,821
TOTAL LIABILITIES/ASSETS	14,95,042	17,61,915	17,51,381	-10,535	2,56,339
Foreign Currency Assets ⁽¹⁾	11,56,360	12,46,619	12,52,918	6,299	96,558
Gold Coin and Bullion ⁽²⁾	90,220	1,09,832	1,09,832	—	19,612
Rupee Securities (Including Treasury Bills)	2,33,227	3,74,902	3,75,605	703	1,42,378
Loans and Advances					
Central Government	—	18,429	—	-18,429	—
State Governments	35	—	537	537	502
NABARD	—	—	—	—	—
Scheduled Commercial Banks	1,829	1,925	2,064	139	235
Scheduled State Co-operative Banks	—	30	30	—	30
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	219	646	798	152	579
Bills Purchased and Discounted					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments ⁽³⁾	2,750	1,320	1,320	—	-1,430
Other Assets	10,403	8,213	8,278	65	-2,125

(1) Includes foreign securities, balances held abroad and investments in foreign shares/bonds. This also includes investments in foreign currency denominated bonds issued by IIFC(UK) since March 20, 2009.

(2) Effective October 17, 1990 gold is valued close to international market price.

(3) Excludes investments in foreign shares and bonds and in Government of India rupee securities.

2. Foreign Exchange Reserves

Item	As on Jun. 17, 2011		Variation over							
			Week		End-March 2011		End-December 2010		Year	
	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.	₹ Crore	US\$ Mn.
1	2	3	4	5	6	7	8	9	10	11
Total Reserves	13,95,599	310,562	6,273	59	34,585	5,744	63,245	13,228	1,21,678	34,593
(a) Foreign Currency Assets +	12,51,794	278,610	6,293	99*	26,911	4,280	51,717	10,796	96,588	28,240
(b) Gold \$	1,09,832	24,391	—	—	7,260	1,419	9,146	1,921	19,612	4,968
(c) SDRs @	20,655	4,597	-10	-24	254	28	-2,098	-481	-1,795	-269
(d) Reserve Position in the IMF**	13,318	2,964	-10	-16	160	17	4,480	992	7,273	1,654

+ Excludes ₹ 1,123 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 Jun. 3 # 2011	Fortnight	Variation over			
			Financial year so far		Year-on-year	
			2010-2011	2011-2012	2010	2011
1	2	3	4	5	6	7
Liabilities to the Banking System						
Demand and Time Deposits from Banks	69,719	906	-3,757	-4,023	10,377	8,545
Borrowings from Banks ⁽¹⁾	28,855	6,806	-10,326	-869	277	6,823
Other Demand and Time Liabilities ⁽²⁾	9,984	9	1,270	2,859	-10,564	2,735
Liabilities to Others						
Aggregate Deposits	53,77,597	58,341	56,735	1,69,628	5,77,635	8,28,037
		(1.1)	(1.3)	(3.3)	(14.5)	(18.2)
Demand	5,57,296	-3,255	-62,374	-84,409	95,192	-25,939
Time	48,20,301	61,597	1,19,109	2,54,037	4,82,443	8,53,976
Borrowings ⁽³⁾	1,41,409	4,873	10,843	10,068	14,032	26,288
Other Demand and Time Liabilities	3,49,707	-13,826	-10,292	7,903	13,756	30,579
Borrowings from Reserve Bank	1,915	-720	93	-3,117	-1,574	1,780
Cash in Hand and Balances with Reserve Bank	3,70,310	-2,372	-3,577	20,801	63,702	66,920
Cash in Hand	32,577	-1,006	1,476	2,231	2,003	5,523
Balances with Reserve Bank	3,37,733	-1,366	-5,053	18,570	61,699	61,397
Assets with the Banking System						
Balance with Other Banks ⁽⁴⁾	55,257	2,398	-11,529	-881	23	4,365
Money at Call and Short Notice	15,911	5,457	-5,735	-695	857	3,978
Advances to Banks	12,670	1,359	-2,537	12	5,586	5,314
Other Assets	65,639	3,508	2,542	-3,434	4,821	18,634
Investments⁽⁵⁾	16,12,441	29,294	54,970	1,10,822	1,65,819	1,72,719
		(1.9)	(4.0)	(7.4)	(13.0)	(12.0)
Government Securities	16,07,467	29,418	55,087	1,10,319	1,69,720	1,73,986
Other Approved Securities	4,974	-124	-117	502	-3,901	-1,267
Bank Credit	39,80,377	28,264	47,552	38,294	5,32,122	6,88,037
		(0.7)	(1.5)	(1.0)	(19.3)	(20.9)
Food Credit	73,938	7,381	3,659	9,655	-6,959	21,789
Non-Food credit	39,06,439	20,883	43,893	28,639	5,39,081	6,66,248
Loans, Cash-credit and Overdrafts	38,33,291	29,080	48,966	39,285	5,02,369	6,62,168
Inland Bills- Purchased	11,678	-269	-1,809	-1,766	-550	1,474
Discounted ⁽⁶⁾	84,378	2,328	546	4,511	19,334	21,613
Foreign Bills- Purchased	16,706	-1,805	1,606	-1,877	1,907	-1,033
Discounted	34,324	-1,070	-1,757	-1,859	9,061	3,815
Cash-Deposit Ratio	6.89					
Investment-Deposit Ratio	29.98					
Credit-Deposit Ratio	74.02					

(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					
	Jun. 11	May 6	May 13	May 20	May 27	Jun. 3	Jun. 10
1	2	3	4	5	6	7	8
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⁾	11.00/12.00	8.50/10.00	9.25/10.00	9.25/10.00	9.25/10.00	9.25/10.00	9.25/10.00
Deposit Rate ⁽³⁾	6.00/7.50	7.75/9.50	7.75/9.50	7.75/9.10	7.75/9.10	8.25/9.10	8.25/9.10
Call Money Rate (Weighted Average) ⁽⁴⁾	5.11	6.74	7.38	7.35	7.40	7.30	7.36

(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 (3) - (2)	Outstanding as on		Variation (6) - (5)
	2011			2010		
	Mar. 25	Jun. 3	Mar. 26	Jun. 4		
1	2	3	4	5	6	7
1. Bank Credit	39,42,083	39,80,377	38,294 (1.0)	32,44,788	32,92,340	47,552 (1.5)
A. Food Credit	64,283	73,938	9,655	48,489	52,149	3,659
B. Non-Food Credit	38,77,800	39,06,439	28,639 (0.7)	31,96,299	32,40,191	43,893 (1.4)
2. Investments	1,47,601	1,43,333	-4,268	1,18,071	1,25,338	7,267
A. Commercial Paper	12,309	12,379	70	25,188	26,926	1,738
B. Shares Issued by (a+b)	41,316	38,206	-3,111	30,106	34,259	4,153
(a) Public Sector Undertakings	8,965	8,230	-735	4,625	7,113	2,489
(b) Private Corporate Sector	32,351	29,976	-2,375	25,481	27,146	1,665
C. Bonds/Debentures Issued by (a+b)	93,975	92,748	-1,227	62,777	64,153	1,376
(a) Public Sector Undertakings	27,946	26,838	-1,108	22,710	22,071	-638
(b) Private Corporate Sector	66,029	65,910	-119	40,067	42,081	2,015
3. Total (1B + 2)	40,25,401	40,49,772	24,371 (0.6)	33,14,370	33,65,530	51,160 (1.5)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	93,334	45,731	52,887	47,853	-5,034
B. Instruments Issued by Public Financial Institutions	31,296	29,071	-2,225	32,597	26,247	-6,351
C. Bonds/Debentures Issued by Others	45,615	43,665	-1,950	30,902	40,315	9,414

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)					
	Jun. 13	Jun. 14	Jun. 15	Jun. 16	Jun. 17	Jun. 13	Jun. 14	Jun. 15	Jun. 16	Jun. 17	
1	2	3	4	5	6	7	8	9	10	11	
RBI's Reference Rate (₹ per Foreign Currency)											
U.S. Dollar	44.8700	44.7700	44.6800	44.9000	44.9300	—	4.02	4.59	3.23	3.49	
Euro	64.3700	64.5500	64.2900	63.3900	63.6200	—	-11.99	-11.46	-9.83	-10.26	
FEDAI Indicative Rates (₹ per Foreign Currency)											
U.S. Dollar	{ Buying Selling	44.8650 44.8750	44.7650 44.7750	44.6800 44.6900	44.8950 44.9050	44.9200 44.9300	— —	4.03 4.03	4.59 4.59	3.22 3.22	3.52 3.52
Pound Sterling	{ Buying Selling	72.8125 72.8400	73.4375 73.4675	73.0300 73.0600	72.5200 72.5575	72.3925 72.4225	— —	-7.10 -7.10	-5.87 -5.88	-5.35 -5.35	-5.57 -5.56
Euro	{ Buying Selling	64.3400 64.3650	64.5325 64.5525	64.3025 64.3225	63.3775 63.4050	63.5925 63.6175	— —	-11.95 -11.94	-11.48 -11.47	-9.85 -9.86	-10.26 -10.26
100 Yen	{ Buying Selling	55.7750 55.8075	55.7475 55.7800	55.5100 55.5425	55.5225 55.5675	55.7175 55.7525	— —	-9.14 -9.13	-7.71 -7.73	-8.84 -8.89	-8.63 -8.65
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)											
1-month	6.69	7.24	7.12	6.68	6.68						
3-month	6.69	6.88	7.12	6.77	6.68						
6-month	6.42	6.70	6.80	6.41	6.41						

— 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 #	Jun. 3 #	Amount	%	2010-2011		2011-2012		2010		2011	
					Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
M₃	64,91,756	67,11,439	56,401	0.8	1,19,040	2.1	2,19,683	3.4	7,57,951	15.3	9,89,668	17.3
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,170	9,57,787	-3,451	-0.4	58,668	7.6	43,617	4.8	1,31,341	18.9	1,31,627	15.9
(ii) Demand Deposits with Banks	7,13,735	6,31,874	-3,261	-0.5	-63,584	-8.9	-81,862	-11.5	1,09,155	20.0	-22,512	-3.4
(iii) Time Deposits with Banks	48,60,111	51,17,955	62,287	1.2	1,24,157	3.0	2,57,844	5.3	5,21,106	14.0	8,80,367	20.8
(iv) "Other" Deposits with Reserve Bank	3,740	3,823	826	27.6	-202	-5.3	83	2.2	-3,651	-50.1	186	5.1
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,72,422	20,62,920	21,461	1.1	59,711	3.6	90,498	4.6	3,40,596	24.5	3,34,023	19.3
(a) Reserve Bank	3,95,436	3,72,396	-8,091		2,228		-23,039		1,53,680		1,58,583	
(b) Other Banks	15,76,986	16,90,524	29,552	1.8	57,483	3.9	1,13,537	7.2	1,86,917	14.1	1,75,440	11.6
(ii) Bank Credit to Commercial Sector (a+b)	42,10,535	42,55,205	28,443	0.7	55,180	1.6	44,670	1.1	5,50,163	18.4	7,08,617	20.0
(a) Reserve Bank	2,164	1,690	95	—	—	—	-474	—	-11,313	—	362	—
(b) Other Banks	42,08,371	42,53,515	28,348	0.7	55,180	1.6	45,144	1.1	5,61,476	18.8	7,08,254	20.0
(iii) Net Foreign Exchange Assets of Banking Sector*	13,75,762	14,18,017	18,653	1.3	5,413	0.4	42,255	3.1	-10,492	-0.8	1,31,136	10.2
(iv) Government's Currency Liabilities to the Public	12,586	12,586	—	—	238	2.1	—	—	1,296	12.7	1,078	9.4
(v) Banking Sector's Net Non-Monetary Liabilities of which: Net Non-Monetary Liabilities of RBI	10,79,549	10,37,289	12,155	1.2	1,502	0.2	-42,259	-3.9	1,23,612	17.0	1,85,186	21.7
	3,67,128	4,02,647	14,820	3.8	6,278	2.1	35,519	9.7	-43,113	-12.3	94,754	30.8

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

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

8. Reserve Money : Components and Sources

(₹ crore)

Item	Outstanding as on		Variation over									
	2011		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	Jun. 17 #	Amount	%	2010-2011		2011-2012		2010		2011	
					Amount	%	Amount	%	Amount	%	Amount	%
1	2	3	4	5	6	7	8	9	10	11	12	13
Reserve Money	13,76,770	13,58,355	-17,788	-1.3	15,125	1.3	-18,415	-1.3	2,21,740	23.4	1,87,544	16.0
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,521	10,01,221	-2,024	-0.2	64,902	8.1	51,700	5.4	1,43,606	19.9	1,36,771	15.8
(ii) Bankers' Deposits with RBI	4,23,509	3,54,396	-15,358	-4.2	-49,042	-13.9	-69,113	-16.3	84,646	38.7	51,140	16.9
(iii) "Other" Deposits with RBI	3,740	2,738	-406	-12.9	-735	-19.1	-1,002	-26.8	-6,512	-67.7	-366	-11.8
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which : to Centre	3,95,436	3,76,109	-17,219		15,796		-19,327		1,76,947		1,48,727	
	3,94,035	3,75,615	-17,755		15,807		-18,420		1,77,124		1,48,227	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	7,324	4,192	291		851		-3,132		-11,207		844	
	5,159	2,094	139		701		-3,065		60		224	
(iii) Net Foreign Exchange Assets of RBI*	13,28,553	13,62,732	6,299	0.5	14,613	1.2	34,179	2.6	-16,804	-1.3	1,16,170	9.3
(iv) Government's Currency Liabilities to the Public	12,586	12,586	—	—	355	3.1	—	—	1,316	12.8	961	8.3
(v) Net Non-Monetary Liabilities of RBI	3,67,128	3,97,264	7,159	1.8	16,491	5.5	30,135	8.2	-71,486	-18.3	79,158	24.9

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

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

9. Repo/Reverse Repo Auctions under Liquidity Adjustment Facility

(₹ crore)

Date	Repo period (Day(s))	REPO (INJECTION)					REVERSE REPO (ABSORPTION)					Net Injection(+)/ Absorption(-) of Liquidity (6-11)	MSF	Out-standing Amount @
		Bids Received		Bids Accepted		Cut-Off Rate(%)	Bids Received		Bids Accepted		Cut-Off Rate(%)			
		Number	Amount	Number	Amount		Number	Amount	Number	Amount				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Jun. 13, 2011	1	29	54.455	29	54.455	7.25	1	15	1	15	6.25	54.440	—	-54.440
Jun. 14, 2011	1	13	33.300	13	33.300	7.25	1	250	1	250	6.25	33.050	—	-33.050
Jun. 15, 2011	1	28	60.250	28	60.250	7.25	—	—	—	—	—	60.250	—	-60.250
Jun. 16, 2011	1	38	84.775	38	84.775	7.25	—	—	—	—	—	84.775	—	-84.775
Jun. 17, 2011	3	38	86.395	38	86.395	7.50	3	925	3	925	6.5	85.470	—	-85.470

@ Net of repo. MSF : Marginal Standing Facility

'—': No bid was received in the auction.

10. Auctions of Government of India Treasury Bills (TBs)

(₹ crore)

Date of Auction	Date of Issue	Notified Amount	Bids Received			Bids Accepted			Devolvement on RBI	Total Issue (8+9+10)	Weighted Average Price	Implicit Yield at Cut-off Price (per cent)	Amount Outstanding as on the Date of Issue (Face Value)
			Number	Total Face Value		Number	Total Face Value						
				Competitive	Non-Competitive		Competitive	Non-Competitive					
1	2	3	4	5	6	7	8	9	10	11	12	13	14
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
Jun. 15	Jun. 17	8,000	108	23,395	3,200	70	8,000	3,200	—	11,200	97.99	8.2692	1,08,712
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
Jun. 8	Jun. 10	3,000	66	11,355	—	34	3,000	—	—	3,000	96.07	8.2257	30,751
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
Jun. 15	Jun. 17	3,000	91	7,579	203	56	3,000	203	—	3,203	92.35	8.3417	49,502

Notes: 1. For 91-day TBs, Uniform Price Auction was introduced from November 6, 1998. The format of auction has been changed to Multiple Price Auction from December 11, 2002.

2. Effective from auction dated June 2, 1999 non-competitive bids have been allowed in the case of 364-day TBs.

3. The presentation of implicit yield at cut-off price has been changed from actual/364 day count convention to actual/365 day count convention from auction dated October 27, 2004.

11. Cash Balances of Scheduled Commercial Banks (excluding Regional Rural Banks) with Reserve Bank of India

(₹ crore)

1	Date														
	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
	Jun. 4	Jun. 5	Jun. 6	Jun. 7	Jun. 8	Jun. 9	Jun. 10	Jun. 11	Jun. 12	Jun. 13	Jun. 14	Jun. 15	Jun. 16	Jun. 17	
Average daily cash reserve requirement for the fortnight ending June 17, 2011	3,39,483	3,39,483	3,39,483	3,39,483	3,39,483	3,39,483	3,39,483	3,39,483	3,39,483	3,39,483	3,39,483	3,39,483	3,39,483	3,39,483	
Cash Balance with RBI	3,41,224	3,41,224	3,63,593	3,56,895	3,46,786	3,46,586	3,49,839	3,56,055	3,56,055	3,27,418	3,07,630	3,32,172	3,34,475	3,35,046	

Note: Figures indicate here are the scheduled commercial banks' aggregate cash balances maintained with RBI on a daily basis during the fortnight.

12. Certificates of Deposit Issued by Scheduled Commercial Banks

(₹ crore)

Fortnight Ended	Total Amount Outstanding #	Issued During the Fortnight #	Rate of Interest (per cent)@
1	2	3	4
Jul. 2, 2010	3,42,362	44,167	5.92 — 7.05
Oct. 8, 2010	3,44,158	38,285	6.36 — 8.26
Jan. 14, 2011	3,71,881	44,019	7.18 — 9.82
Apr. 8, 2011	4,44,525	61,292	8.00 — 11.70
May 6, 2011	4,31,372	14,388	7.85 — 10.05
May 20, 2011	4,33,287	25,949	8.10 — 10.05

@ Effective interest rate range per annum.

13. Commercial Paper Issued by Companies (At face value)

(₹ crore)

Fortnight Ended	Total Amount Outstanding	Reported During the Fortnight	Rate of Interest (per cent)@
1	2	3	4
Jul. 15, 2010	1,07,755	11,680	6.02 — 8.75
Oct. 15, 2010	1,32,093	35,490	6.50 — 10.00
Jan. 15, 2011	98,913	22,908	6.60 — 11.95
Apr. 15, 2011	1,05,518	30,840	7.15 — 12.30
May 15, 2011	1,26,835	17,890	7.01 — 13.50
May 31, 2011	1,21,221	15,268	7.60 — 12.75

@ 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. 5	Apr. 9 *	Jun. 4 #	Week	Month	End March	Year
1	2	3	4	5	6	7	8	9
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	174.2	198.1	196.6	2.0	2.6	4.4	12.9
(i) Fruits and Vegetables	3.84	159.0	197.1	184.2	-0.2	-0.5	10.4	15.8
Fuel and Power	14.91	141.7	159.1	159.9	-0.5	-0.1	1.3	12.8
Manufactured Products @	64.97	..	..	..	..	..	..	..
(i) Sugar, Khandsari and Gur	2.09	..	..	..	..	..	..	..
(ii) Edible Oils	3.04	..	..	..	..	..	..	..
(iii) Cement and Lime	1.39	..	..	..	..	..	..	..
(iv) Iron and Semis	1.56	..	..	..	..	..	..	..

* Latest available final figures.

Source : Office of the Economic Adviser, Ministry of Commerce & Industry, Government of India.

@ Data are released on a monthly frequency.

15. BSE Sensitive Index and NSE Nifty Index of Ordinary Share Prices - Mumbai

	2010	2011				
	Jun. 17	Jun. 13	Jun. 14	Jun. 15	Jun. 16	Jun. 17
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	17616.69	18266.03	18308.66	18132.24	17985.88	17870.53
S & P CNX NIFTY (3.11.1995=1000)	5274.85	5482.80	5500.50	5447.50	5396.75	5366.40

16. Average Daily Turnover in Call Money Market*

(₹ crore)

	Week Ended						
	May 6, 2011	May 13, 2011	May 20, 2011	May 27, 2011	Jun. 3, 2011	Jun. 10, 2011	Jun. 17, 2011
1	2	3	4	5	6	7	8
1. Banks							
(a) Borrowings	10,542	12,678	8,739	10,331	8,075	10,440	9,141
(b) Lendings	11,128	13,194	9,719	11,037	9,018	11,341	10,090
2. Primary Dealers							
(a) Borrowings	586	516	980	706	943	901	949
(b) Lendings	—	—	—	—	—	—	—
3. Total							
(a) Borrowings	11,128	13,194	9,719	11,037	9,018	11,341	10,090
(b) Lendings	11,128	13,194	9,719	11,037	9,018	11,341	10,090

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					
	May 13, 2011	May 20, 2011	May 27, 2011	Jun. 3, 2011	Jun. 10, 2011	Jun. 17, 2011
1	2	3	4	5	6	7
I. Outright Transactions						
(a) Govt. of India Dated Securities	65,436	63,070	73,860	1,14,156	1,27,319	1,39,193
(b) State Government Securities	1,712	736	1,297	1,408	1,745	1,020
(c) 91 - Day Treasury Bills	6,961	5,708	10,781	10,692	9,732	9,082
(d) 182 - Day Treasury Bills	906	1,595	1,688	2,083	2,464	1,545
(e) 364 - Day Treasury Bills	1,261	1,560	4,637	1,647	1,617	893
II. RBI*	—	131	173	97	101	490

@ Excluding Repo Transactions.

* RBI's sales and purchases include transactions in other offices and transactions on behalf of the State Governments and others.

18. Turnover in Foreign Exchange Market

(US \$ million)

Position Date	Merchant						Inter-bank					
	FCY / INR			FCY / FCY			FCY / INR			FCY / FCY		
	Spot	Forward	Forward Cancellation	Spot	Forward	Forward Cancellation	Spot	Swap	Forward	Spot	Swap	Forward
1	2	3	4	5	6	7	8	9	10	11	12	13
Purchases												
May 30, 2011	2,147	1,601	531	178	350	276	5,820	6,109	829	2,405	4,563	188
May 31, 2011	4,246	2,067	1,277	400	367	365	8,184	13,108	1,938	3,916	4,285	263
Jun. 1, 2011	3,863	1,786	605	379	324	283	8,170	10,799	1,235	3,139	1,995	145
Jun. 2, 2011	2,746	773	471	199	440	288	6,447	10,936	1,474	4,458	2,743	241
Jun. 3, 2011	2,693	1,487	572	179	160	267	7,595	7,019	1,620	3,906	1,634	303
Sales												
May 30, 2011	2,314	1,676	564	158	342	290	5,965	6,475	957	2,305	4,559	177
May 31, 2011	4,106	2,340	1,445	362	341	363	8,425	13,026	2,032	3,767	4,605	347
Jun. 1, 2011	3,016	2,405	1,012	380	312	294	8,667	10,429	1,806	3,148	2,159	123
Jun. 2, 2011	2,040	1,325	614	182	421	306	6,536	10,700	1,479	4,435	2,882	174
Jun. 3, 2011	3,159	1,192	582	177	220	226	7,377	6,749	1,649	3,831	1,948	296

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					
	May 13, 2011	May 20, 2011	May 27, 2011	Jun. 3, 2011	Jun. 10, 2011	Jun. 17, 2011
1	2	3	4	5	6	7
Amount	366.87	347.77	796.91	1,149.83	1,592.76	1,059.56

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	June 17, 2011					Variation in Total Treasury Bills		
	Treasury Bills of Different Maturities					Total (2+3+4+5)	Over the Week	Over End March
	14 Day (Intermediate)	91 Day (Auction)	182 Day (Auction)	364 Day (Auction)				
1	2	3	4	5	6	7	8	
Reserve Bank of India	—	—	—	—	—	—	—	
Banks	—	35,409	4,720	10,006	50,136	-1,187	6,717	
State Governments	61,739	22,710	3,250	397	88,095	392	-23,393	
Others	2,786	50,593	22,780	39,100	1,15,259	6,396	31,860	

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto Jun. 17, 2011)	2010-2011 (Upto Jun. 18, 2010)	2010-2011	2011-2012 (Upto Jun. 17, 2011)	2010-2011 (Upto Jun. 18, 2010)	2010-2011
1	2	3	4	5	6	7
1. Total	1,08,000	1,25,000	4,37,000	94,527	93,391	3,25,414
2. RBI's OMO* Sales	1,039	1,732	11,575			
Purchases	1,055	1,740	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 Jun. 10, 2011			For the Week Ended Jun. 17, 2011		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	533	7.5301	8.3648	395	7.9514	8.4438
2012-13	120	8.1557	8.1577	240	8.0013	8.2022
2013-14	25	8.2072	8.2072	70	8.1470	8.1928
2014-15	100	8.2800	8.2800	—	—	—
2015-16	484	8.3165	8.4064	235	8.2448	8.3992
2016-17	1,238	8.3131	8.4184	1,287	8.2779	8.4324
2017-20	4,480	7.7245	8.5900	6,234	7.8319	8.6109
2020-21	—	—	—	15	8.3291	8.3307
Beyond 2021	56,680	8.2333	8.6011	61,120	8.2113	8.6411
2. State Government Securities	872	8.3611	8.6392	510	8.5639	8.6250
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	904	7.4000	7.6995	939	7.3531	8.0011
(b) 15 - 91 Days	3,982	7.7509	8.2275	3,822	7.9004	8.2692
(c) 92 - 182 Days	1,232	8.1000	8.2000	563	8.1300	8.2000
(d) 183 - 364 Days	789	8.2000	8.3183	436	8.1400	8.3420
II. RBI* : Sales	51			245		
: Purchases	50			245 +		
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	40,151	4.00 (1)	8.75 (15)	57,763	3.00 (1)	9.00 (15)
2. State Govt. Securities	923	7.25 (1)	7.30 (3)	914	7.00 (1)	7.31 (3)
3. 91 Day Treasury Bills	27,290	7.15 (1)	7.30 (3)	28,501	5.25 (1)	7.50 (3)
4. 182 Day Treasury Bills	3,991	7.10 (1)	7.30 (3)	3,299	7.20 (1)	7.45 (1)
5. 364 Day Treasury Bills	8,884	7.10 (1)	7.40 (3)	9,888	5.10 (1)	7.50 (3)
IV. RBI : Repo ✕ ^	3,73,265	—	7.25	3,19,175	7.25	7.50
: Reverse Repo †	125	—	6.25	1,190	6.25	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.

Above information can also be directly accessed on Internet at <http://www.wss.rbi.org.in>
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