



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

May 27, 2011

No. 21

1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2010	2011		Variation	
	May 21	May 13	May 20#	Week	Year
1	2	3	4	5	6
Notes Issued	8,44,477	9,89,448	9,87,562	-1,886	1,43,086
Notes in Circulation	8,44,469	9,89,433	9,87,544	-1,888	1,43,075
Notes held in Banking Department	7	16	18	2	11
Deposits					
Central Government	101	101	101	—	—
Market Stabilisation Scheme	317	—	—	—	-317
State Governments	41	42	42	—	1
Scheduled Commercial Banks	2,81,003	3,60,917	3,39,099	-21,817	58,096
Scheduled State Co-operative Banks	4,374	3,871	3,738	-133	-636
Other Banks	14,220	16,165	15,697	-468	1,477
Others	12,006	12,254	11,698	-556	-308
Other Liabilities	3,23,340	3,83,204	3,87,048	3,844	63,708
TOTAL LIABILITIES/ASSETS	14,79,878	17,66,002	17,44,986	-21,017	2,65,107
Foreign Currency Assets ⁽¹⁾	11,68,524	12,41,281	12,46,591	5,310	78,067
Gold Coin and Bullion ⁽²⁾	82,377	1,05,582	1,05,582	—	23,205
Rupee Securities (Including Treasury Bills)	1,91,212	3,77,027	3,58,967	-18,060	1,67,754
Loans and Advances					
Central Government	21,655	28,853	20,597	-8,256	-1,058
State Governments	—	804	833	29	833
NABARD	—	—	—	—	—
Scheduled Commercial Banks	—	2,705	2,635	-70	2,635
Scheduled State Co-operative Banks	—	30	30	—	30
Industrial Development Bank of India	—	—	—	—	—
Export-Import Bank of India	—	—	—	—	—
Others	28	295	295	—	267
Bills Purchased and Discounted					
Commercial	—	—	—	—	—
Treasury	—	—	—	—	—
Investments ⁽³⁾	2,750	1,320	1,320	—	-1,430
Other Assets	13,332	8,105	8,136	31	-5,196

(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 May 20, 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	13,84,939	308,534	5,248	1,041	23,925	3,716	52,585	11,200	1,06,152	35,170
(a) Foreign Currency Assets +	12,45,467	277,202	5,309	1,059*	20,584	2,872	45,390	9,388	78,117	28,565
(b) Gold \$	1,05,582	23,790	—	—	3,010	818	4,896	1,320	23,205	5,253
(c) SDRs @	20,602	4,585	-37	-11	201	16	-2,151	-493	-2,294	-292
(d) Reserve Position in the IMF**	13,288	2,957	-24	-7	130	10	4,450	985	7,124	1,644

+ 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 May 6 # 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	70,888	-56	-3,743	-2,853	9,374	9,700
Borrowings from Banks ⁽¹⁾	29,559	2,248	-12,897	-166	-5,067	10,098
Other Demand and Time Liabilities ⁽²⁾	10,089	-118	1,487	2,965	-11,515	2,625
Liabilities to Others						
Aggregate Deposits	53,16,009	-3,422	48,657	1,08,040	5,91,701	7,74,526
		(-0.1)	(1.1)	(2.1)	(15.0)	(17.1)
Demand	5,71,552	-12,408	-67,972	-70,153	82,870	-6,086
Time	47,44,457	8,986	1,16,629	1,78,193	5,08,832	7,80,612
Borrowings ⁽³⁾	1,35,551	3,734	5,182	4,211	6,852	26,091
Other Demand and Time Liabilities	3,74,263	16,413	-5,820	32,458	-22,982	50,663
Borrowings from Reserve Bank	1,556	451	-42	-3,475	—	1,556
Cash in Hand and Balances with Reserve Bank	3,62,103	-8,502	12,073	12,594	99,522	43,062
Cash in Hand	31,146	532	92	800	367	5,476
Balances with Reserve Bank	3,30,957	-9,034	11,981	11,794	99,155	37,586
Assets with the Banking System						
Balance with Other Banks ⁽⁴⁾	51,668	-1,904	-10,524	-4,469	-1,636	-228
Money at Call and Short Notice	15,653	2,093	-8,138	-954	-4,675	6,122
Advances to Banks	12,520	982	-3,364	-49	4,219	5,992
Other Assets	59,675	-2,718	-5,843	-9,399	-3,784	21,054
Investments⁽⁵⁾	15,69,843	16,739	45,459	68,224	1,61,601	1,39,632
		(1.1)	(3.3)	(4.5)	(12.7)	(9.8)
Government Securities	15,65,269	16,567	45,555	68,121	1,65,683	1,41,319
Other Approved Securities	4,574	172	-97	103	-4,082	-1,687
Bank Credit	39,57,384	38,384	-14,195	15,302	4,77,597	7,26,791
		(1.0)	(-0.4)	(0.4)	(17.3)	(22.5)
Food Credit	59,026	15,397	4,138	-5,257	-2,591	6,398
Non-Food credit	38,98,359	22,987	-18,333	20,559	4,80,188	7,20,392
Loans, Cash-credit and Overdrafts	38,09,814	37,685	-13,029	15,807	4,51,193	7,00,684
Inland Bills- Purchased	12,785	-214	-1,123	-659	-875	1,894
Discounted ⁽⁶⁾	80,880	1,402	1,184	1,014	19,675	17,478
Foreign Bills- Purchased	17,877	564	-890	-706	-796	2,634
Discounted	36,029	-1,054	-337	-154	8,400	4,100
Cash-Deposit Ratio	6.81					
Investment-Deposit Ratio	29.53					
Credit-Deposit Ratio	74.44					

(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					
	May 14	Apr. 8	Apr. 15	Apr. 22	Apr. 29	May 6	May 13
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	8.25/9.50	8.25/9.50	8.25/9.50	8.50/9.50	8.50/10.00	9.25/10.00
Deposit Rate ⁽³⁾	6.00/7.50	7.75/9.50	7.75/9.50	7.75/9.50	7.75/9.50	7.75/9.50	7.75/9.50
Call Money Rate (Weighted Average) ⁽⁴⁾	3.81	6.31	6.76	6.51	6.86	6.74	7.38

(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	May 6	Mar. 26	May 7		
1	2	3	4	5	6	7
1. Bank Credit	39,42,083	39,57,384	15,302 (0.4)	32,44,788	32,30,594	-14,195 (-0.4)
A. Food Credit	64,283	59,026	-5,257	48,489	52,627	4,138
B. Non-Food Credit	38,77,800	38,98,359	20,559 (0.5)	31,96,299	31,77,966	-18,333 (-0.6)
2. Investments	1,46,943	1,36,279	-10,664	1,18,071	1,11,347	-6,724
A. Commercial Paper	12,624	10,323	-2,301	25,188	16,011	-9,177
B. Shares Issued by (a+b)	41,352	38,127	-3,225	30,106	33,294	3,188
(a) Public Sector Undertakings	8,981	8,102	-879	4,625	7,152	2,527
(b) Private Corporate Sector	32,371	30,025	-2,346	25,481	26,142	660
C. Bonds/Debentures Issued by (a+b)	92,967	87,830	-5,137	62,777	62,042	-735
(a) Public Sector Undertakings	26,858	23,306	-3,552	22,710	20,836	-1,874
(b) Private Corporate Sector	66,109	64,524	-1,585	40,067	41,206	1,139
3. Total (1B + 2)	40,24,743	40,34,638	9,895 (0.2)	33,14,370	32,89,313	-25,056 (-0.8)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,638	1,20,854	73,216	52,887	1,13,916	61,029
B. Instruments Issued by Public Financial Institutions	31,385	28,149	-3,236	32,597	24,747	-7,850
C. Bonds/Debentures Issued by Others	44,403	39,277	-5,126	30,902	33,546	2,645

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)					
	May 16	May 17 +	May 18	May 19	May 20	May 16	May 17 +	May 18	May 19	May 20	
1	2	3	4	5	6	7	8	9	10	11	
RBI's Reference Rate (₹ per Foreign Currency)											
U.S. Dollar	45.0700		45.0800	44.9800	44.9300	—		1.04	2.27	4.05	
Euro	63.5700		64.3000	64.1600	64.3400	—		-12.33	-12.61	-10.34	
FEDAI Indicative Rates (₹ per Foreign Currency)											
U.S. Dollar	{ Buying Selling	45.0700 45.0800		45.0800 45.0900	44.9750 44.9850	44.9300 44.9400	— —		1.04 1.04	2.26 2.26	4.03 4.03
Pound Sterling	{ Buying Selling	72.9650 73.0025		73.3225 73.3475	72.6700 72.6925	72.9025 72.9325	— —		-10.11 -10.09	-9.35 -9.34	-8.13 -8.13
Euro	{ Buying Selling	63.5525 63.5775		64.2875 64.3175	64.1425 64.1675	64.3125 64.3350	— —		-12.32 -12.32	-12.58 -12.56	-10.33 -10.31
100 Yen	{ Buying Selling	55.6625 55.7100		55.5450 55.5650	55.0900 55.1225	54.9600 55.0000	— —		-11.49 -11.49	-9.30 -9.30	-6.60 -6.60
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)											
1-month		6.12		6.12	6.40	6.14					
3-month		6.21		6.12	6.40	6.23					
6-month		5.99		5.90	6.27	6.19					

+ Market closed.

— 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)

<i>Item</i>	Outstanding as on				Variation over							
	2011		Fortnight		Financial Year so far				Year-on-Year			
	Mar. 31 #	May 6 #	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	66,48,565	7,617	0.1	83,474	1.5	1,56,809	2.4	7,46,892	15.1	9,62,359	16.9
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,170	9,58,017	10,993	1.2	47,032	6.1	43,847	4.8	1,17,718	16.9	1,43,493	17.6
(ii) Demand Deposits with Banks	7,13,735	6,46,208	-12,288	-1.9	-69,700	-9.7	-67,527	-9.5	95,772	17.3	-2,062	-0.3
(iii) Time Deposits with Banks	48,60,111	50,41,328	9,275	0.2	1,06,281	2.6	1,81,218	3.7	5,36,561	14.6	8,21,617	19.5
(iv) "Other" Deposits with Reserve Bank	3,740	3,011	-363	-10.8	-139	-3.6	-729	-19.5	-3,158	-46.1	-689	-18.6
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,72,422	20,15,445	18,953	0.9	47,093	2.8	43,023	2.2	3,53,449	25.9	2,99,165	17.4
(a) Reserve Bank	3,95,436	3,67,235	1,955		2,876		-28,201		1,71,972		1,52,773	
(b) Other Banks	15,76,986	16,48,210	16,999	1.0	44,217	3.0	71,224	4.5	1,81,477	13.7	1,46,392	9.7
(ii) Bank Credit to Commercial Sector (a+b)	42,10,535	42,30,569	39,545	0.9	-14,639	-0.4	20,034	0.5	4,86,772	16.3	7,53,799	21.7
(a) Reserve Bank	2,164	1,595	270		—		-569		-11,451		267	
(b) Other Banks	42,08,371	42,28,974	39,275	0.9	-14,639	-0.4	20,603	0.5	4,98,222	16.7	7,53,532	21.7
(iii) Net Foreign Exchange Assets of Banking Sector*	13,75,762	13,99,325	11,955	0.9	-2,234	-0.2	23,562	1.7	-49,495	-3.7	1,20,090	9.4
(iv) Government's Currency Liabilities to the Public	12,586	12,586	—		131	1.2	—		1,280	12.6	1,185	10.4
(v) Banking Sector's Net Non-Monetary Liabilities of which: Net Non-Monetary Liabilities of RBI	10,79,549	10,09,360	62,837	6.6	-53,122	-6.2	-70,189	-6.5	45,113	6.0	2,11,880	26.6
	3,67,128	3,87,036	12,557	3.4	-5,157	-1.7	19,908	5.4	-85,440	-22.4	90,578	30.6

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

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

8. Reserve Money : Components and Sources

(₹ crore)

<i>Item</i>	Outstanding as on				Variation over							
	2011		Week		Financial Year so far				Year-on-Year			
	Mar. 31 #	May 20 #	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	13,61,662	-24,863	-1.8	3,707	0.3	-15,109	-1.1	2,01,616	21.1	2,02,268	17.4
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,521	10,00,130	-1,888	-0.2	56,429	7.1	50,609	5.3	1,31,356	18.1	1,44,153	16.8
(ii) Bankers' Deposits with RBI	4,23,509	3,58,534	-22,418	-5.9	-52,701	-15.0	-64,975	-15.3	71,163	31.2	58,937	19.7
(iii) "Other" Deposits with RBI	3,740	2,997	-556	-15.7	-20	-0.5	-743	-19.9	-903	-19.1	-822	-21.5
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which : to Centre	3,95,436	3,80,487	-26,316		899		-14,949		1,55,210		1,68,002	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	3,94,035	3,79,697	-26,345		945		-14,338		1,55,210		1,67,170	
(iii) Net Foreign Exchange Assets of RBI*	7,324	4,260	-70		-1,169		-3,063		-14,027		2,932	
(iv) Government's Currency Liabilities to the Public	5,159	2,665	-70		-1,169		-2,494		-2,360		2,665	
(v) Net Non-Monetary Liabilities of RBI	13,28,553	13,52,155	5,310	0.4	18,935	1.5	23,602	1.8	22,838	1.9	1,01,271	8.1
	12,586	12,586	—		238	2.1	—		1,296	12.7	1,078	9.4
	3,67,128	3,87,827	3,786	1.0	15,197	5.0	20,699	5.6	-36,297	-10.3	71,015	22.4

* 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
May 16, 2011	2	31	56,400	31	56,400	7.25	1	375	1	375	6.25	56,025	—	-56,025
May 18, 2011	1	34	53,305	34	53,305	7.25	2	310	2	310	6.25	52,995	—	-52,995
May 19, 2011	1	21	40,350	21	40,350	7.25	1	350	1	350	6.25	40,000	—	-40,000
May 20, 2011	3	31	58,640	31	58,640	7.25	1	450	1	450	6.25	58,190	—	-58,190

@ 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
May 18	May 20	8,000	94	21,573	1,250	47	8,000	1,250	—	9,250	98.02	8.1022	84,767
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
May 11	May 13	3,000	73	8,176	—	35	3,000	—	—	3,000	96.08	8.2040	27,251
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
May 18	May 20	3,000	89	9,710	—	27	3,000	—	—	3,000	92.37	8.2947	45,456

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
	May 7	May 8	May 9	May 10	May 11	May 12	May 13	May 14	May 15	May 16	May 17	May 18	May 19	May 20
Average daily cash reserve requirement for the fortnight ending May 20, 2011	3,38,818	3,38,818	3,38,818	3,38,818	3,38,818	3,38,818	3,38,818	3,38,818	3,38,818	3,38,818	3,38,818	3,38,818	3,38,818	3,38,818
Cash Balance with RBI	3,28,669	3,28,669	3,43,988	3,53,194	3,44,272	3,53,978	3,60,989	3,64,957	3,64,957	3,34,306	3,33,076	3,30,464	3,20,297	3,39,174

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
Apr. 9, 2010	3,41,830	21,791	4.35 — 8.95
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
Apr. 22, 2011	4,47,354	22,041	7.30 — 9.93

@ 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
Apr. 15, 2010	83,165	12,207	3.85 — 8.40
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
Apr. 30, 2011	1,24,991	28,755	6.39 — 12.50

@ Typical effective discount rate range per annum on issues during the fortnight.

14. Index Numbers of Wholesale Prices (Base : 2004 - 05 = 100)

Items	Weight	2010	2011		Percentage Variation over			
		May 8	Mar. 12 *	May 7 #	Week	Month	End March	Year
1	2	3	4	5	6	7	8	9
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	172.8	188.5	191.7	-0.6	0.4	1.9	10.9
(i) Fruits and Vegetables	3.84	159.8	168.4	185.2	0.8	4.2	12.1	15.9
Fuel and Power	14.91	142.8	157.3	160.1	-0.1	0.4	1.0	12.1
Manufactured Products @	64.97	..	..	..	..	..	..	..
(i) Sugar, Khandsari and Gur	2.09	..	..	..	..	..	..	..
(ii) Edible Oils	3.04	..	..	..	..	..	..	..
(iii) Cement and Lime	1.39	..	..	..	..	..	..	..
(iv) Iron and Semis	1.56	..	..	..	..	..	..	..

* Latest available final figures.

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

@ Data are released on a monthly frequency.

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

	2010	2011				
	May 20	May 16	May 17	May 18	May 19	May 20
1	2	3	4	5	6	7
BSE SENSEX (1978-79=100)	16519.68	18345.03	18137.35	18086.20	18141.40	18326.09
S & P CNX NIFTY (3.11.1995=1000)	4947.60	5499.00	5438.95	5420.60	5428.10	5486.35

16. Average Daily Turnover in Call Money Market*

(₹ crore)

	Week Ended						
	Apr. 8, 2011	Apr. 15, 2011	Apr. 22, 2011	Apr. 29, 2011	May 6, 2011	May 13, 2011	May 20, 2011
1	2	3	4	5	6	7	8
1. Banks							
(a) Borrowings	11,518	14,495	16,202	10,155	10,542	12,678	8,739
(b) Lendings	11,992	15,202	17,285	10,851	11,128	13,194	9,719
2. Primary Dealers							
(a) Borrowings	474	709	1,083	696	586	516	980
(b) Lendings	—	2	—	—	—	—	—
3. Total							
(a) Borrowings	11,992	15,204	17,285	10,851	11,128	13,194	9,719
(b) Lendings	11,992	15,204	17,285	10,851	11,128	13,194	9,719

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					
	Apr. 15, 2011	Apr. 22, 2011	Apr. 29, 2011	May 6, 2011	May 13, 2011	May 20, 2011
1	2	3	4	5	6	7
I. Outright Transactions						
(a) Govt. of India Dated Securities	47,087	45,473	69,310	53,659	65,436	63,070
(b) State Government Securities	1,374	646	933	1,262	1,712	736
(c) 91 - Day Treasury Bills	5,692	13,804	10,746	16,672	6,961	5,708
(d) 182 - Day Treasury Bills	1,538	1,542	1,286	380	906	1,595
(e) 364 - Day Treasury Bills	488	1,862	1,520	1,796	1,261	1,560
II. RBI*	23	371	478	213	—	131

@ 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 2, 2011	2,839	1,384	243	131	427	336	6,982	6,089	1,555	2,943	1,572	209
May 3, 2011	2,438	2,023	619	169	446	236	7,779	8,553	1,224	3,598	1,842	336
May 4, 2011	3,155	2,261	455	443	582	682	7,578	6,379	1,419	3,541	1,996	326
May 5, 2011	3,066	2,082	945	219	422	240	8,220	8,139	1,391	3,768	2,235	172
May 6, 2011	3,791	1,709	825	425	579	251	7,858	8,944	1,882	3,117	1,684	366
Sales												
May 2, 2011	3,238	892	362	128	443	340	7,530	6,941	1,473	2,947	1,586	177
May 3, 2011	2,785	1,342	795	144	465	231	8,150	8,360	1,102	3,563	1,831	242
May 4, 2011	4,219	1,000	689	427	569	425	7,871	5,744	1,350	3,491	2,089	270
May 5, 2011	2,981	1,331	1,274	210	480	228	7,885	8,665	1,311	3,729	2,320	172
May 6, 2011	3,673	1,334	851	587	668	225	8,373	10,964	2,000	3,067	1,816	404

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					
	Apr. 15, 2011	Apr. 22, 2011@	Apr. 29, 2011	May 6, 2011	May 13, 2011	May 20, 2011
1	2	3	4	5	6	7
Amount	755.55	1,012.06	1,224.37	775.48	366.87	347.77

@ The data pertain to week ended April 21, 2011 as markets were closed on April 22, 2011.

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	May 20, 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	—	30,622	5,392	10,990	47,005	1,518	3,586
State Governments	70,750	10,760	2,750	351	84,611	1,070	-26,878
Others	2,426	43,384	19,108	34,116	99,034	2,630	15,636

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

(Face Value in ₹ crore)

	Gross Amount Raised			Net Amount Raised		
	2011-2012 (Upto May 20, 2011)	2010-2011 (Upto May 21, 2010)	2010-2011	2011-2012 (Upto May 20, 2011)	2010-2011 (Upto May 21, 2010)	2010-2011
1	2	3	4	5	6	7
1. Total	60,000	76,000	4,37,000	58,527	51,544	3,25,414
2. RBI's OMO* Sales	608	1,523	11,575			
Purchases	625	1,531	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 May 13, 2011			For the Week Ended May 20, 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	—	—	—	150	7.7495	7.8398
2012-13	190	8.0250	8.1000	40	8.0902	8.1269
2013-14	210	8.0732	8.2300	45	8.1031	8.1628
2014-15	5	8.0091	8.0091	—	—	—
2015-16	235	8.3152	8.3708	194	8.3295	8.4082
2016-17	949	8.3465	8.4302	405	8.3447	8.4544
2017-20	1,629	7.7029	8.4680	4,001	7.6607	8.4700
2020-21	85	8.0682	8.2942	160	8.2252	8.2954
Beyond 2021	29,415	8.1106	8.6500	26,540	8.2016	8.6488
2. State Government Securities	856	8.2971	8.6484	368	8.5230	8.6381
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	293	7.0995	7.5000	670	7.3992	7.6011
(b) 15 - 91 Days	3,363	7.3500	8.0604	2,724	7.5490	8.1022
(c) 92 - 182 Days	513	7.9999	8.2040	398	8.0646	8.1800
(d) 183 - 364 Days	395	8.1000	8.2000	640	8.0709	8.2947
II. RBI* : Sales	—			63		
: Purchases	—			68+		
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	44,770	5.50 (1)	8.60 (14)	47,762	3.00 (1)	8.75 (17)
2. State Govt. Securities	168	6.90 (1)	7.25 (3)	189	6.75 (1)	7.30 (3)
3. 91 Day Treasury Bills	32,084	7.25 (1)	7.30 (3)	30,230	6.90 (1)	7.30 (3)
4. 182 Day Treasury Bills	4,771	7.15 (1)	7.30 (3)	5,245	7.00 (1)	7.30 (3)
5. 364 Day Treasury Bills	5,802	6.90 (1)	7.20 (1)	6,873	4.60 (1)	7.35 (3)
IV. RBI : Repo ✕ ^	3,27,105	—	7.25	2,08,695	—	7.25
: Reverse Repo †	990	—	6.25	1,485	—	6.25

@ 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>
Time series data are available on Internet at <http://dbie.rbi.org.in>

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₹ 800 and ₹ 2,000 in India, and US\$ 50 and US\$ 125 abroad, respectively.

Printed and Published by **Mohua Roy** on behalf of **Reserve Bank of India** and Printed at **Onlooker Press**, 16, Sassoon Dock, Colaba, Mumbai - 400 005 and Published by **Reserve Bank of India**, Shahid Bhagat Singh Road, Fort, Mumbai - 400 001, Editor **Mohua Roy**.