



RESERVE BANK OF INDIA BULLETIN

WEEKLY STATISTICAL SUPPLEMENT

Vol. 26

July 29, 2011

No. 30

1. Reserve Bank of India - Liabilities and Assets

(₹ crore)

Item	2010		2011			Variation	
	Jul. 23		Jul. 15	Jul. 22 #	Week	Year	
	1		2	3	4	5	
Notes Issued	8,44,013		9,78,885	9,72,026	-6,858	1,28,014	
Notes in Circulation	8,43,987		9,78,870	9,72,018	-6,852	1,28,030	
Notes held in Banking Department	25		15	8	-7	-17	
Deposits							
Central Government	15,166		101	100	-1	-15,066	
Market Stabilisation Scheme	317		—	—	—	-317	
State Governments	41		42	42	—	1	
Scheduled Commercial Banks	3,15,860		3,49,038	3,45,572	-3,466	29,712	
Scheduled State Co-operative Banks	4,196		3,738	3,612	-126	-584	
Other Banks	14,481		16,035	16,437	402	1,956	
Others	12,222		10,695	10,726	31	-1,495	
Other Liabilities	3,74,620		4,04,420	4,09,744	5,325	35,124	
TOTAL LIABILITIES/ASSETS	15,80,916		17,62,954	17,58,261	-4,694	1,77,345	
Foreign Currency Assets ⁽¹⁾	12,07,732		12,58,193	12,63,834	5,641	56,102	
Gold Coin and Bullion ⁽²⁾	92,704		1,10,317	1,10,317	—	17,613	
Rupee Securities (Including Treasury Bills)	2,63,036		3,35,494	3,43,055	7,561	80,018	
Loans and Advances							
Central Government	—		39,232	23,329	-15,903	23,329	
State Governments	—		629	48	-581	48	
NABARD	—		—	—	—	—	
Scheduled Commercial Banks	3,235		3,957	3,089	-868	-147	
Scheduled State Co-operative Banks	—		—	—	—	—	
Industrial Development Bank of India	—		—	—	—	—	
Export-Import Bank of India	—		—	—	—	—	
Others	311		137	529	392	218	
Bills Purchased and Discounted							
Commercial	—		—	—	—	—	
Treasury	—		—	—	—	—	
Investments ⁽³⁾	2,750		1,320	1,320	—	-1,430	
Other Assets	11,147		13,676	12,740	-936	1,593	

(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. 22, 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	14,06,805	316,801	5,833	2,294	45,791	11,983	74,451	19,467	77,791	33,863
(a) Foreign Currency Assets +	12,62,725	284,526	5,646	2,227*	37,842	10,196	62,648	16,712	56,168	27,812
(b) Gold \$	1,10,317	24,668	—	—	7,745	1,696	9,631	2,198	17,613	4,774
(c) SDRs @	20,528	4,625	114	41	127	56	-2,225	-453	-2,913	-362
(d) Reserve Position in the IMF**	13,235	2,982	73	26	77	35	4,397	1,010	6,923	1,639

+ Excludes ₹ 1,109 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. 15 # 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	69,189	-7,544	-2,804	-4,553	9,871	7,062
Borrowings from Banks ⁽¹⁾	34,985	9,925	-2,288	5,261	9,167	4,915
Other Demand and Time Liabilities ⁽²⁾	9,912	-226	1,580	2,787	-7,640	2,354
Liabilities to Others						
Aggregate Deposits	54,17,244	-71,438	1,03,899	2,09,275	5,88,142	8,20,519
		(-1.3)	(2.3)	(4.0)	(14.7)	(17.9)
Demand	5,44,961	-58,074	-68,616	-96,744	82,925	-32,033
Time	48,72,283	-13,363	1,72,514	3,06,019	5,05,217	8,52,552
Borrowings ⁽³⁾	1,47,435	-11,375	14,986	16,094	16,532	28,171
Other Demand and Time Liabilities	3,51,310	-11,065	-9,232	9,506	12,627	31,121
Borrowings from Reserve Bank	3,957	2,210	2,676	-1,075	2,253	1,239
Cash in Hand and Balances with Reserve Bank	3,83,185	-33,003	10,808	33,676	80,374	65,409
Cash in Hand	34,147	-835	2,802	3,801	3,866	5,768
Balances with Reserve Bank	3,49,038	-32,168	8,007	29,875	76,508	59,642
Assets with the Banking System						
Balance with Other Banks ⁽⁴⁾	49,683	-8,430	-11,872	-6,455	1,764	-866
Money at Call and Short Notice	22,555	7,840	482	5,949	6,318	4,405
Advances to Banks	9,227	-2,408	-3,970	-3,342	4,350	3,305
Other Assets	64,965	-11,174	3,763	-4,108	10,925	16,739
Investments⁽⁵⁾	16,72,123	68,697	56,820	1,70,504	1,23,467	2,30,550
		(4.3)	(4.1)	(11.4)	(9.4)	(16.0)
Government Securities	16,67,277	68,755	57,456	1,70,129	1,26,865	2,31,427
Other Approved Securities	4,845	-58	-636	374	-3,398	-876
Bank Credit	40,14,556	-71,771	1,19,379	72,473	5,90,666	6,50,389
		(-1.8)	(3.7)	(1.8)	(21.3)	(19.3)
Food Credit	76,440	-3,168	-3,085	12,157	-2,744	31,035
Non-Food credit	39,38,116	-68,603	1,22,464	60,316	5,93,410	6,19,354
Loans, Cash-credit and Overdrafts	38,67,855	-68,776	1,18,024	73,849	5,61,067	6,27,673
Inland Bills- Purchased	10,681	-1,646	-2,074	-2,763	-717	742
Discounted ⁽⁶⁾	84,109	-400	3,231	4,243	20,984	18,659
Foreign Bills- Purchased	17,683	-740	313	-900	723	1,238
Discounted	34,227	-209	-115	-1,956	8,610	2,077
Cash-Deposit Ratio	7.07					
Investment-Deposit Ratio	30.87					
Credit-Deposit Ratio	74.11					

(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. 16	Jun. 10	Jun. 17	Jun. 24	Ju1. 1	Ju1. 8	Ju1. 15
	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	9.25/10.25	9.50/10.25
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	8.50-9.25
Call Money Rate (Weighted Average) ⁽⁴⁾	5.55	7.36	7.40	7.68	7.56	7.45	7.57

(1) Cash Reserve Ratio relates to Scheduled Commercial Banks (excluding Regional Rural Banks). (2) Base Rate relates to five major banks since July 1, 2010. Earlier figures relate to Benchmark Prime Lending Rate (BPLR). (3) Deposit Rate relates to major banks for term deposits of more than one year maturity. (4) Data covers 90-95 per cent of total transactions reported by participants. Call Money Rate (Weighted Average) is volume-weighted average of daily call money rate for the week (Saturday to Friday).

5. Accommodation Provided by Scheduled Commercial Banks to Commercial Sector in the form of Bank Credit and Investments in Shares/Debentures/Bonds/Commercial Paper etc.

(₹ crore)

Item	2011 - 2012			2010 - 2011		
	Outstanding as on		Variation (2) - (1)	Outstanding as on		Variation (5) - (4)
	2011			2010		
	Mar. 25	Jul. 15	Mar. 26	Jul. 16		
1	2	3	4	5	6	
1. Bank Credit	39,42,083	40,14,556	72,473 (1.8)	32,44,788	33,60,234	1,15,446 (3.6)
A. Food Credit	64,283	76,440	12,157	48,489	45,404	-3,085
B. Non-Food Credit	38,77,800	39,38,116	60,316 (1.6)	31,96,299	33,14,830	1,18,531 (3.7)
2. Investments	1,47,601	1,40,938	-6,663	1,18,071	1,31,419	13,348
A. Commercial Paper	12,309	13,925	1,616	25,188	27,830	2,642
B. Shares Issued by (a+b)	41,316	38,155	-3,161	30,106	34,348	4,242
(a) Public Sector Undertakings	8,965	8,252	-713	4,625	6,954	2,330
(b) Private Corporate Sector	32,351	29,904	-2,448	25,481	27,394	1,912
C. Bonds/Debentures Issued by (a+b)	93,975	88,858	-5,118	62,777	69,241	6,465
(a) Public Sector Undertakings	27,946	23,814	-4,132	22,710	23,273	563
(b) Private Corporate Sector	66,029	65,044	-985	40,067	45,968	5,901
3. Total (1B + 2)	40,25,401	40,79,054	53,654 (1.3)	33,14,370	34,46,249	1,31,879 (4.0)
Memo Items:						
Investments in						
A. Instruments Issued by Mutual Funds	47,603	74,749	27,146	52,887	26,209	-26,678
B. Instruments Issued by Public Financial Institutions	31,296	28,619	-2,677	32,597	28,227	-4,371
C. Bonds/Debentures Issued by Others	45,615	43,549	-2,066	30,902	32,906	2,004

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. 18	Jul. 19	Jul. 20	Jul. 21	Jul. 22	Jul. 18	Jul. 19	Jul. 20	Jul. 21	Jul. 22	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
U.S. Dollar	44.5743	44.5868	44.4603	44.4328	44.3763	—	5.59	5.94	6.34	6.66	
Euro	62.5955	62.7820	62.9435	63.4095	63.8745	—	-3.44	-2.63	-3.83	-5.47	
FEDAI Indicative Rates (₹ per Foreign Currency)											
U.S. Dollar	{ Buying Selling	44.5600 44.5700	44.5800 44.5900	44.4550 44.4650	44.4250 44.4350	44.3700 44.3800	— —	5.61 5.61	5.94 5.94	6.33 6.32	6.65 6.65
Pound Sterling	{ Buying Selling	71.7150 71.7450	71.6350 71.6650	71.6575 71.6950	71.9325 71.9575	72.3375 72.3750	— —	0.40 0.40	0.59 0.59	0.57 0.57	-0.84 -0.85
Euro	{ Buying Selling	62.5800 62.6025	62.8225 62.8450	62.9875 62.0200	63.4525 63.4750	63.8650 63.9025	— —	-3.50 -3.50	-2.73 -1.16	-3.90 -3.90	-5.51 -5.52
100 Yen	{ Buying Selling	56.3900 56.4250	56.3725 56.4075	56.2300 56.2775	56.3400 56.3750	56.4300 56.4550	— —	-3.61 -3.59	-3.68 -3.69	-3.79 -3.82	-2.93 -2.91
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)											
1-month	7.27	6.86	6.75	6.62	6.62						
3-month	6.37	6.41	6.66	6.48	6.67						
6-month	6.01	6.10	6.21	6.17	6.31						

— 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 #	Jul. 15 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
M₃	64,99,548	67,49,781	-62,505	-0.9	1,83,311	3.3	2,50,233	3.9	7,94,036	15.9	9,63,738	16.7
Components (i+ii+iii+iv)												
(i) Currency with the Public	9,14,197	9,52,338	10,423	1.1	61,228	8.0	38,141	4.2	1,42,702	20.8	1,23,617	14.9
(ii) Demand Deposits with Banks	7,17,660	6,21,257	-58,112	-8.6	-59,265	-8.3	-96,403	-13.4	1,06,974	19.4	-37,448	-5.7
(iii) Time Deposits with Banks	48,63,979	51,74,133	-13,081	-0.3	1,81,616	4.4	3,10,154	6.4	5,44,844	14.5	8,79,088	20.5
(iv) "Other" Deposits with Reserve Bank	3,713	2,053	-1,735	-45.8	-268	-7.0	-1,660	-44.7	-484	-11.9	-1,519	-42.5
Sources (i+ii+iii+iv-v)												
(i) Net Bank Credit to Government (a+b)	19,82,771	21,27,316	40,397	1.9	77,672	4.7	1,44,545	7.3	3,29,596	23.3	3,80,458	21.8
(a) Reserve Bank	3,96,555	3,75,423	-28,824		15,133		-21,132		1,84,779		1,48,704	
(b) Other Banks	15,86,216	17,51,893	69,221	4.1	62,539	4.3	1,65,677	10.4	1,44,817	10.5	2,31,753	15.2
(ii) Bank Credit to Commercial Sector (a+b)	42,35,406	43,05,885	-72,555	-1.7	1,26,793	3.6	70,479	1.7	6,08,251	20.2	6,87,683	19.0
(a) Reserve Bank	2,164	1,407	-688		247		-757		-10,358		-168	
(b) Other Banks	42,33,242	43,04,478	-71,867	-1.6	1,26,546	3.6	71,236	1.7	6,18,608	20.6	6,87,851	19.0
(iii) Net Foreign Exchange Assets of Banking Sector*	13,93,327	14,33,266	-10,551	-0.7	50,829	4.0	39,939	2.9	-8,976	-0.7	1,00,968	7.6
(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	11,29,645	19,796	1.8	72,339	8.5	4,965	0.4	1,36,151	17.3	2,06,705	22.4
	3,68,274	3,99,575	-13,441	-3.3	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.

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 #	Jul. 22 #	Amount	%	2010-2011		2011-2012		2010		2011	
	1	2	3	4	5	6	7	8	9	10	11	12
Reserve Money	13,76,881	13,52,682	-10,011	-0.7	37,823	3.3	-24,199	-1.8	2,51,144	26.7	1,59,173	13.3
Components (i+ii+iii)												
(i) Currency in Circulation	9,49,659	9,84,977	-6,852	-0.7	56,064	7.0	35,318	3.7	1,46,619	20.7	1,29,365	15.1
(ii) Bankers' Deposits with RBI	4,23,509	3,65,621	-3,190	-0.9	-17,761	-5.0	-57,888	-13.7	1,05,954	46.4	31,084	9.3
(iii) "Other" Deposits with RBI	3,713	2,084	31	1.5	-479	-12.5	-1,629	-43.9	-1,430	-29.8	-1,277	-38.0
Sources (i+ii+iii+iv-v)												
(i) Net RBI Credit to Government of which : to Centre	3,96,555	3,66,477	-8,946		36,158		-30,078		2,08,160		1,18,733	
(ii) RBI Credit to Banks & Comm. Sector o/w : to Banks (includes NABARD)	7,324	4,918	-476		2,350		-2,406		-7,033		71	
(iii) Net Foreign Exchange Assets of RBI*	5,159	3,119	-868		2,102		-2,041		2,975		-153	
(iv) Government's Currency Liabilities to the Public	13,28,553	13,74,134	5,641	0.4	68,470	5.6	45,581	3.4	10,604	0.8	73,715	5.7
(v) Net Non-Monetary Liabilities of RBI	12,724	12,959	—	—	355	3.1	235	1.8	1,316	12.8	1,335	11.5
	3,68,274	4,05,806	6,231	1.6	69,510	23.0	37,532	10.2	-38,096	-9.3	34,682	9.3

* 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. 18, 2011	1	27	48,855	27	48,855	7.50	—	—	—	—	—	48,855	—	-48,855
Jul. 19, 2011	1	34	64,395	34	64,395	7.50	1	300	1	300	6.50	64,095	—	-64,095
Jul. 20, 2011	1	37	63,045	37	63,045	7.50	—	—	—	—	—	63,045	—	-63,045
Jul. 21, 2011	1	32	60,855	32	60,855	7.50	—	—	—	—	—	60,855	—	-60,855
Jul. 22, 2011	3	33	45,645	33	45,645	7.50	—	—	—	—	—	45,645	—	-45,645

@ 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. 20	Jul. 22	7,000	85	24,363	500	33	7,000	500	—	7,500	98.02	8.1022	1,27,560
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. 20	Jul. 22	3,000	79	12,250	—	44	3,000	—	—	3,000	96.09	8.1823	35,750
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. 16	Jul. 17	Jul. 18	Jul. 19	Jul. 20	Jul. 21	Jul. 22	Jul. 23	Jul. 24	Jul. 25	Jul. 26	Jul. 27	Jul. 28	Jul. 29
Average daily cash reserve requirement for the fortnight ending July 29, 2011	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798	3,50,798
Cash Balance with RBI	3,48,240	3,48,240	3,51,258	3,60,701	3,60,922	3,66,782	3,45,548							

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
Jun. 3, 2011			4,32,144		30,376	8.65 — 10.25
Jun. 17, 2011			4,23,767		69,976	9.02 — 10.50

@ 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. 15, 2011	1,23,400	20,522	8.25 — 13.00
Jun. 30, 2011	1,04,689	30,290	8.35 — 13.50

@ 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			
		Jul. 10	May 14 *	Jul. 9 #	Week	Month	End March	Year
		1	2	3	4	5	6	7	8
ALL COMMODITIES @	100.00	..	..	..	..	..	..	..
Primary Articles	20.12	177.9	195.3	197.7	0.1	-0.2	4.9	11.1
(i) Fruits and Vegetables	3.84	172.0	182.5	190.1	1.5	2.4	13.9	10.5
Fuel and Power	14.91	148.0	160.1	165.6	—	3.6	4.9	11.9
Manufactured Products @	64.97	..	..	..	..	..	..	..
(i) Sugar, Khandsari and Gur	2.09	..	..	..	..	..	..	..
(ii) Edible Oils	3.04	..	..	..	..	..	..	..
(iii) Cement and Lime	1.39	..	..	..	..	..	..	..
(iv) Iron and Semis	1.56	..	..	..	..	..	..	..

* Latest available final figures.

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

@ Data are released on a monthly frequency.

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

	2010	2011				
	Jul. 22	Jul. 18	Jul. 19	Jul. 20	Jul. 21	Jul. 22
	1	2	3	4	5	6
BSE SENSEX (1978-79=100)	18113.15	18507.04	18653.87	18502.38	18436.19	18722.30
S & P CNX NIFTY (3.11.1995=1000)	5441.95	5567.05	5613.55	5567.05	5541.60	5633.95

16. Average Daily Turnover in Call Money Market*

(₹ crore)

	Week Ended						
	Jun. 10, 2011	Jun. 17, 2011	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011	Jul. 22, 2011
	1	2	3	4	5	6	7
1. Banks							
(a) Borrowings	10,440	9,141	12,818	10,257	11,753	11,179	12,366
(b) Lendings	11,341	10,090	13,271	11,035	12,819	12,358	13,466
2. Primary Dealers							
(a) Borrowings	901	949	453	779	1,066	1,189	1,100
(b) Lendings	—	—	—	1	—	10	—
3. Total							
(a) Borrowings	11,341	10,090	13,271	11,036	12,819	12,368	13,466
(b) Lendings	11,341	10,090	13,271	11,036	12,819	12,368	13,466

Notes: 1. Data are the average of daily call money turnover for the week (Saturday to Friday).
2. Since August 6, 2005 eligible participants are Banks and Primary Dealers.

* Data cover 90-95 per cent of total transactions reported by participants.

17. Turnover in Government Securities Market (Face Value)@

(₹ crore)

Items	Week Ended					
	Jun. 17, 2011	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011	Jul. 22, 2011
	1	2	3	4	5	6
I. Outright Transactions						
(a) Govt. of India Dated Securities	1,39,193	1,28,097	57,383	88,445	1,27,679	1,04,300
(b) State Government Securities	1,020	2,052	566	1,839	1,873	4,084
(c) 91 - Day Treasury Bills	9,082	13,784	13,561	30,564	19,428	14,669
(d) 182 - Day Treasury Bills	1,545	40	203	1,657	3,883	2,347
(e) 364 - Day Treasury Bills	893	4,207	1,646	2,742	4,479	2,135
II. RBI*	490	—	1,305	2,359	398	82

@ 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. 4, 2011	1,536	1,786	540	191	516	455	6,006	6,778	890	2,835	1,820	177
Jul. 5, 2011	2,354	1,924	597	420	212	352	7,265	7,823	2,028	3,515	5,646	244
Jul. 6, 2011	2,739	1,525	849	319	546	574	8,541	8,380	1,234	4,472	3,112	273
Jul. 7, 2011	2,391	1,316	486	201	464	438	5,980	7,108	1,370	3,439	1,820	297
Jul. 8, 2011	2,250	1,407	811	237	687	641	6,883	5,847	1,422	4,867	1,616	198
Sales												
Jul. 4, 2011	1,020	2,372	627	196	511	450	6,693	6,705	1,219	2,785	1,746	169
Jul. 5, 2011	3,564	1,799	635	418	183	395	7,441	8,183	1,998	3,486	5,638	214
Jul. 6, 2011	2,451	2,081	842	314	552	555	9,038	8,178	1,328	4,458	3,209	277
Jul. 7, 2011	1,901	1,351	463	203	487	450	6,449	7,177	1,603	3,392	1,886	294
Jul. 8, 2011	2,528	1,553	700	215	680	691	6,922	5,716	1,611	4,832	1,640	203

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. 17, 2011	Jun. 24, 2011	Jul. 1, 2011	Jul. 8, 2011	Jul. 15, 2011	Jul. 22, 2011
	1	2	3	4	5	6
Amount	1,059.56	922.87	1,215.47	1,117.81	1,275.68	1,989.95

Source : National Stock Exchange of India Ltd.

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

(₹ crore)

Holders	July 22, 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	—	41,202	7,584	11,639	60,426	4,116	17,007
State Governments	64,966	29,560	3,250	203	97,979	10,836	-13,509
Others	3,250	56,798	24,916	41,466	1,26,430	-559	43,031

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. 22, 2011)	2010-2011 (Upto Jul. 23, 2010)	2010-2011	2011-2012 (Upto Jul. 22, 2011)	2010-2011 (Upto Jul. 23, 2010)	2010-2011
	1	2	3	4	5	6
1. Total	1,59,000	1,86,000	4,37,000	1,08,527	1,32,884	3,25,414
2. RBI's OMO* Sales	3,114	2,871	11,575			
Purchases	3,124	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. 15, 2011			For the Week Ended Jul. 22, 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	25	7.6188	8.3992	75	7.7537	8.2939
2012-13	154	7.9915	8.0722	60	8.0144	8.0428
2013-14	—	—	—	70	8.1262	8.1750
2014-15	96	8.2100	8.3376	7	8.1916	8.1916
2015-16	129	8.3082	8.3219	141	8.1561	8.2639
2016-17	1,229	8.1636	8.3851	1,238	8.2422	8.3233
2017-20	4,214	7.8345	8.8789	3,749	8.2457	8.8828
2020-21	49	7.9480	8.8693	50	8.8699	8.8699
Beyond 2021	57,943	7.9709	8.6778	46,760	8.2224	8.6048
2. State Government Securities	936	7.6236	8.6578	2,042	8.5147	8.6420
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,426	7.7296	8.3642	2,519	7.2400	8.0000
(b) 15 - 91 Days	8,434	7.6741	8.1900	4,841	7.7253	8.1023
(c) 92 - 182 Days	1,891	8.0444	8.2000	1,249	7.9001	8.1823
(d) 183 - 364 Days	2,145	8.1400	8.2400	968	8.1000	8.2360
II. RBI* : Sales	198			42		
: Purchases	201			41 +		
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	43,672	5.00 (1)	9.25 (15)	35,429	5.00 (1)	9.75 (90)
2. State Govt. Securities	1,636	6.15 (1)	7.50 (3)	512	7.49 (1)	7.65 (3)
3. 91 Day Treasury Bills	24,009	7.00 (1)	7.60 (3)	20,418	7.40 (1)	7.60 (3)
4. 182 Day Treasury Bills	6,049	7.40 (3)	7.45 (3)	3,557	7.45 (1)	7.60 (3)
5. 364 Day Treasury Bills	5,576	6.45 (1)	7.50 (3)	7,118	7.45 (1)	7.60 (3)
IV. RBI : Repo ✕ ^	1,43,925	—	7.50	2,82,795	—	7.50
: Reverse Repo †	6,500	—	6.50	300	—	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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One year and three year subscription rates (inclusive of postage) for the Weekly Statistical Supplement are :
₹ 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.