

16 - 06 - 2013

EXCHANGE RATES  
(Rs. per unit)

|  | Week ending<br>June 14 | Week ago | Year ago |
|--|------------------------|----------|----------|
| Commercial Bank Avg. Middle Rate (prevailing at 9.30 a.m.) |                        |          |          |
| US\$   | 127.98                 | 126.48   | 132.01   |
| STG  | 200.94                 | 197.25   | 204.75   |
| Yen  | 1.35                   | 1.31     | 1.66     |
| Euro   | 170.81                 | 167.47   | 165.78   |
| INR (1)  | 2.20                   | 2.22     | 2.37     |
| SDR (As at 13 June, 2013)                                  | 194.47                 | 190.73   | 200.44   |

|   | March 2013 | Month ago | Year ago |
|---|------------|-----------|----------|
| Central Bank purchases and sales of foreign exchange from commercial banks at market rates (US\$ Mn.) - total for Month | 17.00      | 102.50    | 124.59   |
| Purchases   | 0.00       | 25.25     | 177.95   |
| Sales   |            |           |          |
| Average Daily Interbank Volume (US\$ Mn.)   | 54.43      | 46.77     | 45.93    |
| (spot, tom and cash transactions among commercial banks)  |            |           |          |
| Forward Transactions  |            |           |          |
| Forward Rates (US\$)2   |            |           |          |
| 1 Month   | 128.07     | 127.31    | 132.95   |
| 3 Months  | 129.27     | 128.82    | 134.13   |
| Average Daily Interbank Forward Volume (US\$ mn)  | 24.16      | 14.94     | 18.90    |
| Outstanding Forward Volume (US\$ mn) (As at 06 June, 2013)  | 1,087.42   | 1,055.85  | 1,113.53 |
| In nominal terms the Rupee depreciated against the US\$, STG, Yen, Euro and SDR while it appreciated against the INR.   |            |           |          |

(1) Central Bank indicative rate  
(2) Weekly average based on actual transactions

GOVERNMENT DEBT  
SECURITIES MARKET

## Weekly Summary of Primary &amp; Secondary Market Transactions and Weighted Average Yield Rates

| Item/Week Ended                            | Week ending<br>June 12 2013 | Week ending<br>June 05 2013 |
|--|-----------------------------|-----------------------------|
| Outstanding Stock of Government Securities |                             |                             |
| T-bills                                    | 779,125                     | 777,718                     |
| o/w, amounts held by PDS                   | 84,109                      | 80,192                      |
| o/w, amounts held by Foreign Investors     | 70,594                      | 68,142                      |

| T-bonds                  | Outstanding | 2,845,074,842,314 |
|--------------------------|-------------|-------------------|
| o/w, amounts held by PDS | 32,893      | 36,737            |

| Primary Issues | o/w, amounts held by Foreign Investors | 427,116 | 428,993 |
|----------------|--|---------|---------|
|----------------|--|---------|---------|

| T-bills             | Amount Offered | 12,000 | 13,000 |
|---------------------|----------------|--------|--------|
| Total Bids Received | 25,941         | 52,593 |        |
| Total Bids Accepted | 14,946         | 24,673 |        |

| T-bonds             | Amount Offered             | 0     | 2,000 |
|---------------------|----------------------------|-------|-------|
| Total Bids Received | 0 <td>6,001</td> <td></td> | 6,001 |       |
| Total Bids Accepted | 0 <td>3,000</td> <td></td> | 3,000 |       |

| Latest Primary Issues     | Yield Rates            |
|---------------------------|------------------------|
| T-bills                   | <= 91 days 8.67% 8.70% |
| <= 182 days 9.80% 9.81%   |                        |
| <= 364 days 10.85% 10.85% |                        |

| T-bonds   | Last Issue | 0.00%  | 0.00%  |
|-----------|------------|--------|--------|
| <= 2 year | 02.08.12   | 13.62% | 13.62% |
| 3 year    | 24.01.13   | 10.98% | 10.98% |
| 4 year    | 02.08.12   | 14.10% | 14.10% |
| 5 year    | 01.04.13   | 11.45% | 11.45% |
| 6 year    | 01.03.13   | 10.97% | 10.97% |
| 10 year   | 01.04.13   | 11.80% | 11.80% |
| 15 year   | 01.02.13   | 12.21% | 12.21% |
| 20 year   | 01.02.12   | 11.00% | 11.00% |

| T-bills               | Rs.Mn | Rs.Mn  |
|-----------------------|-------|--------|
| Outright Transactions | 673   | 1,102  |
| Purchased             | 4,612 | 14,481 |
| Sold                  |       |        |

| Repo Transactions  | Repurchase | 47,444 | 44,781 |
|--------------------|------------|--------|--------|
| Reverse Repurchase | 10,650     | 10,867 |        |

| T-bonds  | Repurchase | 148,234 | 149,828 |
|--|------------|---------|---------|
| Reverse Repurchase <td>23,238</td> <td>21,252</td> | 23,238     | 21,252  |         |

| Item/Week Ended                               | Week ending<br>June 12 2013 | Week ending<br>June 05 2013 |
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| Secondary Market Weighted Average Yield Rates |                             |                             |
| Treasury Bills                                |                             |                             |
| Purchased                                     | <= 91 days 8.80% 8.85%      | <= 182 days 9.75% 10.00%    |
| Sold  | <= 364 days 10.90% 10.95%   | <= 91 days 8.60% 8.75%      |
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