

Table 26a: Transactions on the Interbank Money Market: December 2008 - December 2009

Period	Amount Transacted			Daily Average ¹	Range of Interbank Rates	Interbank W.A.I Rate ²	Bank Rate ³
	Lowest	Highest	Total				
	(Rs million)						
December-09							
01-03 Dec	220	445	915	305	3.95-4.35	4.05	4.41
04-10 Dec	75	295	1,405	201	3.95-4.35	4.06	4.41
11-17 Dec	105	542	1,632	233	3.95-4.15	3.99	4.38
18-24 Dec	1,103	1,933	10,423	1,489	3.95-4.50	4.13	4.41
25-31 Dec	1,103	1,705	9,244	1,321	4.00-5.50	4.51	4.41/4.38*
Dec-08	19	1,549	12,041	388	6.25-9.25	7.24	9.06
Jan-09	15	1,504	19,368	625	6.20-8.25	6.96	8.21
Feb-09	5	1,230	11,511	411	6.00-7.25	6.53	7.17
Mar-09	5	1,020	12,545	405	4.95-7.25	5.77	6.31
Apr-09	45	620	9,120	304	4.30-7.25	4.81	5.10
May-09	145	840	10,282	332	4.25-7.25	4.70	4.81
Jun-09	105	1,120	11,690	390	4.00-7.25	4.28	4.75
Jul-09	5	865	10,376	335	4.00-7.25	4.05	4.69
Aug-09	70	1,445	16,164	577	3.95-4.50	4.02	4.51
Sep-09	100	1,090	16,460	549	3.90-4.50	4.06	4.44
Oct-09	175	1,255	14,700	474	3.90-4.50	4.04	4.73
Nov-09	55	895	13,796	460	3.90-4.35	4.02	4.53
Dec-09	75	1,933	23,619	762	3.95-5.50	4.26	4.40

¹ For transactions days only.

² Interbank Weighted Average Interest Rate.

³ Simple Average for the month, actual for the week.

* Effective 28 December 2009

Source: Financial Markets Operations Division.

Figures may not add up to totals due to rounding

Table 26b: Overnight Transactions on the Interbank Money Market: December 2008 - December 2009

Period	Amount Transacted			Daily Average ¹	Range of Interbank Rates	Weighted Average Interest Rate
	Lowest	Highest	Total			
	(Rs million)					
December-09						
01-03 Dec	125	350	630	210	3.95	3.95
04-10 Dec	60	215	730	122	3.95	3.95
11-17 Dec	60	340	1,050	150	3.95-4.00	3.96
18-24 Dec	100	1,410	5,865	838	3.95-4.50	4.10
25-31 Dec	25	235	965	138	4.00-4.50	4.28
Dec-08	15	1,545	11,281	403	6.25-9.25	7.23
Jan-09	10	1,325	9,211	297	6.20-7.50	6.53
Feb-09	30	567	5,760	222	6.00-6.25	6.17
Mar-09	15	500	6,110	266	4.95-6.25	5.68
Apr-09	10	600	3,760	139	4.30-5.00	4.49
May-09	15	690	5,517	197	4.25-4.50	4.44
Jun-09	40	965	9,240	308	4.00-4.50	4.21
Jul-09	10	840	8,734	301	4.00-4.10	4.01
Aug-09	45	740	7,939	305	3.95-4.10	4.00
Sep-09	30	685	10,975	378	3.90-4.25	4.01
Oct-09	50	1,055	12,300	397	3.90-4.20	4.00
Nov-09	25	850	6,765	242	3.90-4.10	3.97
Dec-09	25	1,410	9,240	308	3.95-4.50	4.08

¹ For transactions days only.

Source: Financial Markets Operations Division.