

Table 28a: Transactions on the Interbank Money Market: December 2009 - December 2010

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-10							
01-02 Dec	500	573	1,073	537	2.00-2.10	2.01	3.26
03-09 Dec	235	565	3,085	441	2.00-2.25	2.02	3.09
10-16 Dec	510	772	3,997	571	2.00-2.25	2.02	3.13
17-23 Dec	330	680	4,005	572	1.95-2.43	2.07	3.11
24-30 Dec	335	540	2,915	416	1.95-2.43	2.07	3.11
31-Dec	500	500	500	500	1.95-2.43	2.06	2.89
Dec-09	75	1,933	23,619	762	3.95-5.50	4.26	4.40
Jan-10	70	1,245	16,488	532	3.95-5.50	4.26	4.51
Feb-10	70	1,245	16,179	578	3.80-4.28	3.91	4.50
Mar-10	20	800	4,135	133	3.50-4.28	3.88	4.31
Apr-10	20	655	7,522	251	3.75-4.28	3.94	4.51
May-10	20	915	9,407	303	3.50-4.28	3.74	4.04
Jun-10	20	1,515	10,598	353	3.00-4.28	3.36	3.47
Jul-10	5	1,150	7,431	240	2.95-3.75	3.45	3.87
Aug-10	15	360	2,422	101	2.20-3.00	2.52	3.02
Sep-10	60	490	7,090	253	2.00-2.25	2.07	2.73
Oct-10	95	670	11,070	357	2.00-3.10	2.27	4.31
Nov-10	157	730	9,951	332	2.00-2.25	2.17	3.95
Dec-10	235	772	15,575	502	1.95-2.43	2.04	3.11

¹ For transactions days only.² Interbank Weighted Average Interest Rate.³ Simple Average for the month, actual for the week.

Source: Financial Markets Operations Division.

Figures may not add up to totals due to rounding

Table 28b: Overnight Transactions on the Interbank Money Market: December 2009 - December 2010

Period	Amount Transacted			Daily Average ¹	Range of Interbank Rates	Weighted Average Interest Rate
	Lowest	Highest	Total			
	(Rs million)					
December-10						
01-02 Dec	470	543	1,013	507	2.00	2.00
03-09 Dec	185	525	2,885	412	2.00	2.00
10-16 Dec	460	692	3,587	512	2.00	2.00
17-23 Dec	230	550	3,125	446	1.95-2.00	1.99
24-30 Dec	230	425	2,065	295	1.95-2.00	1.95
31-Dec	350	350	350	350	1.95	1.95
Dec-09	25	1,410	9,240	308	3.95-4.50	4.08
Jan-10	15	1,225	8,920	343	3.95-4.25	3.96
Feb-10	164	1,225	12,568	503	3.80-3.95	3.89
Mar-10	5	750	3,153	210	3.50-4.00	3.80
Apr-10	45	580	6,465	281	3.75-4.10	3.90
May-10	50	895	8,285	286	3.50-3.90	3.69
Jun-10	15	1,245	6,730	337	3.00-4.00	3.26
Jul-10	5	1,075	6,536	218	2.95-3.75	3.41
Aug-10	15	360	2,422	101	2.20-3.00	2.52
Sep-10	50	385	5,570	206	2.00-2.15	2.04
Oct-10	15	585	9,410	314	2.00-2.45	2.23
Nov-10	157	730	9,921	331	2.00-2.25	2.17
Dec-10	185	692	13,025	420	1.95-2.00	1.99

¹ For transactions days only.

Source: Financial Markets Operations Division.