

Table 28a: Transactions on the Interbank Money Market: February 2010 - February 2011

Period	Amount Transacted			Daily Average ¹	Range of Interbank Rates	Interbank W.A.I Rate ²	Bank Rate ³
	Lowest	Highest	Total				
	(Rs million)				(Per cent per annum)		
February-11							
01-03 Feb	985	1,210	3,405	1,135	1.80-2.05	1.92	3.01
04-10 Feb	475	1,310	7,500	1,071	1.75-2.05	1.92	3.00
11-17 Feb	410	770	3,950	564	1.75-2.05	1.91	3.00
18-24 Feb	335	410	2,795	399	1.80-2.05	1.96	2.59
25-28 Feb	1,705	2,350	7,465	1,866	1.65-2.02	1.70	2.54
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
Jan-11	220	985	14,845	479	1.80-2.43	2.01	3.02
Feb-11	335	2,350	25,115	897	1.65-2.05	1.86	2.83

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: February 2010 - February 2011

Period	Amount Transacted			Daily Average ¹	Range of Interbank Rates	Weighted Average Interest Rate
	Lowest	Highest	Total			
	(Rs million)					
February-11						
01-03 Feb	100	275	475	158	1.80-1.85	1.80
04-10 Feb	30	200	795	114	1.75	1.75
11-17 Feb	325	325	975	325	1.75	1.75
18-24 Feb	-	-	-	-	-	-
25-28 Feb	70	300	510	128	1.65-1.70	1.70
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
Jan-11	170	520	9,505	307	1.80-1.95	1.93
Feb-11	30	325	2,755	162	1.65-1.85	1.75

¹ For transactions days only.

Source: Financial Markets Operations Division.