

Table 26a: Transactions on the Interbank Money Market: February 2009 - February 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) | | | | | | |
| February-10 | | | | | | | |
| 01-04 Feb | 845 | 1,245 | 3,997 | 999 | 3.95-4.28 | 3.96 | 4.56 |
| 05-11 Feb | 325 | 810 | 3,653 | 522 | 3.85-4.28 | 3.92 | 4.51 |
| 12-18 Feb | 250 | 810 | 3,723 | 532 | 3.80-4.28 | 3.91 | 4.51/4.52* |
| 19-25 Feb | 270 | 975 | 4,596 | 657 | 3.80-4.28 | 3.85 | 4.45 |
| 26-28 Feb | 70 | 70 | 211 | 70 | 4.10-4.28 | 4.15 | 4.44 |
| 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 |
| 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 |

¹ For transactions days only.

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

Source: Financial Markets Operations Division.

² Interbank Weighted Average Interest Rate.

* Effective 15 February 2010

Figures may not add up to totals due to rounding

Table 26b: Overnight Transactions on the Interbank Money Market: February 2009 - February 2010

| Period | Amount Transacted | | | Daily Average ¹ | Range of Interbank Rates | Weighted Average Interest Rate |
|--------------------|-------------------|---------|--------|----------------------------|--------------------------|--------------------------------|
| | Lowest | Highest | Total | | | |
| | (Rs million) | | | | | |
| February-10 | | | | | | |
| 01-04 Feb | 715 | 1,225 | 3,585 | 896 | 3.95 | 3.95 |
| 05-11 Feb | 230 | 760 | 3,000 | 429 | 3.85-3.95 | 3.89 |
| 12-18 Feb | 200 | 760 | 3,430 | 490 | 3.80-3.95 | 3.89 |
| 19-25 Feb | 164 | 605 | 2,553 | 365 | 3.80-3.85 | 3.82 |
| 26-28 Feb | - | - | - | - | - | - |
| 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 |
| 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 |

¹ For transactions days only.

Source: Financial Markets Operations Division.