

Table 26a: Transactions on the Interbank Money Market: January 2009 - January 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)						
January-10							
01-07 Jan	470	1,165	5,890	841	4.10-5.50	4.67	4.38/4.54*
08-14 Jan	185	355	1,755	251	3.95-4.65	4.34	4.50
15-21 Jan	70	195	1,106	158	3.95-4.28	3.98	4.50
22-28 Jan	420	684	4,001	572	3.95-4.28	3.97	4.54
29-31 Jan	1,245	1,245	3,736	1,245	3.95-4.28	3.96	4.56
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
Jan-10	70	1,245	16,488	532	3.95-5.50	4.26	4.51

¹ For transactions days only.

² Interbank Weighted Average Interest Rate.

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

* Effective 04 January 2010

Source: Financial Markets Operations Division.

Figures may not add up to totals due to rounding

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

Period	Amount Transacted			Daily Average ¹	Range of Interbank Rates	Weighted Average Interest Rate
	Lowest	Highest	Total			
	(Rs million)					
January-10						
01-07 Jan	15	25	125	21	4.10-4.25	4.22
08-14 Jan	60	170	355	118	3.95-4.00	3.97
15-21 Jan	50	175	965	138	3.95	3.95
22-28 Jan	375	635	3,800	543	3.95-4.00	3.96
29-31 Jan	1,225	1,225	3,675	1,225	3.95	3.95
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
Jan-10	15	1,225	8,920	343	3.95-4.25	3.96

¹ For transactions days only.

Source: Financial Markets Operations Division.