

Table 27a: Transactions on the Interbank Money Market: July 2009 - July 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)						
July-10							
1-Jul	1,150	1,150	1,150	1,150	3.50-3.75	3.57	3.96
02-08 July	115	772	3,821	546	3.40-3.75	3.55	4.11
09-15 July	60	125	715	102	3.35-3.40	3.36	4.10
16-22 July	5	75	260	37	3.00-3.75	3.29	3.80
23-29 July	30	290	1,345	192	3.00-3.75	3.20	3.57
30-31 July	70	70	140	70	2.95-3.00	2.99	3.47
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
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

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 27b: Overnight Transactions on the Interbank Money Market: July 2009 - July 2010

Period	Amount Transacted			Daily Average ¹	Range of Interbank Rates	Weighted Average Interest Rate
	Lowest	Highest	Total			
	(Rs million)					
July-10						
1-Jul	1,075	1,075	1,075	1,075	3.50-3.60	3.56
02-08 July	115	697	3,421	489	3.40-3.75	3.52
09-15 July	60	125	715	102	3.35-3.40	3.36
16-22 July	5	45	200	29	3.00-3.35	3.16
23-29 July	65	230	985	164	3.00	3.00
30-31 July	70	70	140	70	2.95-3.00	2.99
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
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

¹ For transactions days only.

Source: Financial Markets Operations Division.