

**Table 27a: Transactions on the Interbank Money Market: May 2009 - May 2010**

| Period        | Amount Transacted |         |        | Daily Average <sup>1</sup> | Range of Interbank Rates | Interbank W.A.I Rate <sup>2</sup> | Bank Rate <sup>3</sup> |
|---------------|-------------------|---------|--------|----------------------------|--------------------------|-----------------------------------|------------------------|
|               | Lowest            | Highest | Total  |                            |                          |                                   |                        |
|               | (Rs million)      |         |        |                            |                          |                                   |                        |
| <b>May-10</b> |                   |         |        |                            |                          |                                   |                        |
| 01-06 May     | 20                | 210     | 682    | 114                        | 3.75-4.28                | 3.85                              | 4.33                   |
| 07-13 May     | 105               | 915     | 4,978  | 711                        | 3.75-4.28                | 3.77                              | 4.22                   |
| 14-20 May     | 145               | 260     | 1,228  | 175                        | 3.55-4.28                | 3.78                              | 4.04                   |
| 21-27 May     | 195               | 340     | 1,628  | 233                        | 3.50-4.28                | 3.62                              | 3.83                   |
| 28-31 May     | 20                | 290     | 892    | 223                        | 3.50-4.28                | 3.63                              | 3.62                   |
| <b>May-09</b> | 145               | 840     | 10,282 | 332                        | 4.25-7.25                | 4.70                              | 4.81                   |
| <b>Jun-09</b> | 105               | 1,120   | 11,690 | 390                        | 4.00-7.25                | 4.28                              | 4.75                   |
| <b>Jul-09</b> | 5                 | 865     | 10,376 | 335                        | 4.00-7.25                | 4.05                              | 4.69                   |
| <b>Aug-09</b> | 70                | 1,445   | 16,164 | 577                        | 3.95-4.50                | 4.02                              | 4.51                   |
| <b>Sep-09</b> | 100               | 1,090   | 16,460 | 549                        | 3.90-4.50                | 4.06                              | 4.44                   |
| <b>Oct-09</b> | 175               | 1,255   | 14,700 | 474                        | 3.90-4.50                | 4.04                              | 4.73                   |
| <b>Nov-09</b> | 55                | 895     | 13,796 | 460                        | 3.90-4.35                | 4.02                              | 4.53                   |
| <b>Dec-09</b> | 75                | 1,933   | 23,619 | 762                        | 3.95-5.50                | 4.26                              | 4.40                   |
| <b>Jan-10</b> | 70                | 1,245   | 16,488 | 532                        | 3.95-5.50                | 4.26                              | 4.51                   |
| <b>Feb-10</b> | 70                | 1,245   | 16,179 | 578                        | 3.80-4.28                | 3.91                              | 4.50                   |
| <b>Mar-10</b> | 20                | 800     | 4,135  | 133                        | 3.50-4.28                | 3.88                              | 4.31                   |
| <b>Apr-10</b> | 20                | 655     | 7,522  | 251                        | 3.75-4.28                | 3.94                              | 4.51                   |
| <b>May-10</b> | 20                | 915     | 9,407  | 303                        | 3.50-4.28                | 3.74                              | 4.04                   |

<sup>1</sup> For transactions days only.

<sup>2</sup> Interbank Weighted Average Interest Rate.

<sup>3</sup> 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: May 2009 - May 2010**

| Period        | Amount Transacted |         |        | Daily Average <sup>1</sup> | Range of Interbank Rates | Weighted Average Interest Rate |
|---------------|-------------------|---------|--------|----------------------------|--------------------------|--------------------------------|
|               | Lowest            | Highest | Total  |                            |                          |                                |
|               | (Rs million)      |         |        |                            |                          |                                |
| <b>May-10</b> |                   |         |        |                            |                          |                                |
| 01-06 May     | 50                | 190     | 560    | 112                        | 3.75                     | 3.75                           |
| 07-13 May     | 85                | 895     | 4,835  | 691                        | 3.75-3.90                | 3.75                           |
| 14-20 May     | 125               | 240     | 1,085  | 155                        | 3.55-3.75                | 3.71                           |
| 21-27 May     | 125               | 250     | 1,205  | 172                        | 3.50-3.55                | 3.51                           |
| 28-31 May     | 200               | 200     | 600    | 200                        | 3.50                     | 3.50                           |
| <b>May-09</b> | 15                | 690     | 5,517  | 197                        | 4.25-4.50                | 4.44                           |
| <b>Jun-09</b> | 40                | 965     | 9,240  | 308                        | 4.00-4.50                | 4.21                           |
| <b>Jul-09</b> | 10                | 840     | 8,734  | 301                        | 4.00-4.10                | 4.01                           |
| <b>Aug-09</b> | 45                | 740     | 7,939  | 305                        | 3.95-4.10                | 4.00                           |
| <b>Sep-09</b> | 30                | 685     | 10,975 | 378                        | 3.90-4.25                | 4.01                           |
| <b>Oct-09</b> | 50                | 1,055   | 12,300 | 397                        | 3.90-4.20                | 4.00                           |
| <b>Nov-09</b> | 25                | 850     | 6,765  | 242                        | 3.90-4.10                | 3.97                           |
| <b>Dec-09</b> | 25                | 1,410   | 9,240  | 308                        | 3.95-4.50                | 4.08                           |
| <b>Jan-10</b> | 15                | 1,225   | 8,920  | 343                        | 3.95-4.25                | 3.96                           |
| <b>Feb-10</b> | 164               | 1,225   | 12,568 | 503                        | 3.80-3.95                | 3.89                           |
| <b>Mar-10</b> | 5                 | 750     | 3,153  | 210                        | 3.50-4.00                | 3.80                           |
| <b>Apr-10</b> | 45                | 580     | 6,465  | 281                        | 3.75-4.10                | 3.90                           |
| <b>May-10</b> | 50                | 895     | 8,285  | 286                        | 3.50-3.90                | 3.69                           |

<sup>1</sup> For transactions days only.

Source: Financial Markets Operations Division.