

Table 27a: Transactions on the Interbank Money Market: October 2009 - October 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)				(Per cent per annum)		
October-10							
01-07 Oct	100	655	2,990	427	2.00-2.45	2.17	3.74
08-14 Oct	430	670	3,780	540	2.10-3.10	2.32	4.37
15-21 Oct	295	415	2,645	378	2.25-2.40	2.28	4.51
22-28 Oct	110	245	1,370	196	2.25-2.50	2.30	4.56
29-31 Oct	95	95	285	95	2.25	2.25	4.42
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
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

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: October 2009 - October 2010

Period	Amount Transacted			Daily Average ¹	Range of Interbank Rates	Weighted Average Interest Rate
	Lowest	Highest	Total			
	(Rs million)					
October-10						
01-07 Oct	15	550	2,440	407	2.00-2.45	2.15
08-14 Oct	345	585	3,365	481	2.10-2.40	2.26
15-21 Oct	210	360	2,220	317	2.25-2.30	2.27
22-28 Oct	50	215	1,100	157	2.25	2.25
29-31 Oct	95	95	285	95	2.25	2.25
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
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

¹ For transactions days only.

Source: Financial Markets Operations Division.