

Table 27a: Transactions on the Interbank Money Market: September 2009 - September 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)						
September-10							
01-02 Sep	100	190	290	145	2.00-2.10	2.08	2.70
03-09 Sep	150	350	1,925	275	2.00-2.20	2.08	2.40
10-16 Sep	210	490	2,345	335	2.00-2.25	2.10	2.40/2.59
17-23 Sep	65	385	1,590	265	2.00-2.25	2.01	2.86
24-30 Sep	60	380	940	157	2.00-2.25	2.09	3.21
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
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

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: September 2009 - September 2010

Period	Amount Transacted			Daily Average ¹	Range of Interbank Rates	Weighted Average Interest Rate
	Lowest	Highest	Total			
	(Rs million)					
September-10						
01-02 Sep	100	190	290	145	2.00-2.10	2.08
03-09 Sep	70	335	1,685	241	2.00-2.10	2.06
10-16 Sep	50	330	1,365	228	2.00-2.10	2.06
17-23 Sep	65	385	1,500	250	2.00	2.00
24-30 Sep	50	300	730	122	2.00-2.15	2.04
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
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

¹ For transactions days only.

Source: Financial Markets Operations Division.