

Table 26a: Transactions on the Interbank Money Market: February 2008 - February 2009

| Period | Amount Transacted | | | Daily Average ¹ | Range of Interbank Rates | Interbank W.A.I Rate ² | Bank Rate ³ |
|--------------------|---------------------|---------|--------|-----------------------------|--------------------------|-----------------------------------|------------------------|
| | Lowest | Highest | Total | | | | |
| | <i>(Rs million)</i> | | | <i>(Per cent per annum)</i> | | | |
| February-09 | | | | | | | |
| 01-05 Feb | 960 | 1,230 | 5,353 | 1,071 | 6.20-7.25 | 6.90 | 7.53 |
| 06-12 Feb | 5 | 185 | 722 | 103 | 6.25-7.25 | 6.29 | 7.28 |
| 13-19 Feb | 105 | 571 | 2,866 | 409 | 6.00-7.25 | 6.17 | 7.10 |
| 20-26 Feb | 245 | 305 | 1,842 | 263 | 6.15-7.25 | 6.19 | 6.95 |
| 27-28 Feb | 365 | 365 | 729 | 365 | 6.05-7.25 | 6.21 | 6.84 |
| Feb-08 | 210 | 985 | 19,697 | 679 | 7.50-8.50 | 8.05 | 8.63 |
| Mar-08 | 40 | 1,270 | 16,270 | 525 | 6.75-8.40 | 7.48 | 7.60 |
| Apr-08 | 23 | 673 | 3,832 | 128 | 6.75-7.20 | 6.84 | 7.49 |
| May-08 | 35 | 750 | 11,303 | 365 | 6.40-7.15 | 6.67 | 7.34 |
| Jun-08 | 79 | 1,014 | 9,849 | 328 | 6.35-7.15 | 6.54 | 7.35 |
| Jul-08 | 120 | 2,085 | 23,482 | 758 | 6.30-7.20 | 6.82 | 7.37 |
| Aug-08 | 15 | 975 | 10,122 | 327 | 6.25-7.25 | 6.78 | 7.83 |
| Sep-08 | 650 | 2,070 | 39,405 | 1,314 | 6.75-9.50 | 8.97 | 8.70 |
| Oct-08 | 125 | 2,310 | 25,466 | 821 | 7.25-9.75 | 8.94 | 9.39 |
| Nov-08 | 59 | 1,324 | 14,905 | 497 | 6.75-9.50 | 8.89 | 9.28 |
| Dec-08 | 19 | 1,549 | 12,041 | 388 | 6.25-9.25 | 7.24 | 9.06 |
| 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 |

¹ For transactions days only.

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

Figures may not add up to totals due to rounding

² Interbank Weighted Average Interest Rate.

Source : Financial Markets Operations Division.