

Table 26a: Transactions on the Interbank Money Market: March 2009 - March 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)						
March-10							
01-04 Mar	70	70	282	70	4.10-4.28	4.15	4.44
05-11 Mar	20	217	340	49	3.75-4.28	3.97	4.42
12-18 Mar	20	217	734	105	3.75-4.28	3.85	4.42/4.26*
19-25 Mar	20	55	223	32	3.50-4.28	4.01	4.03
26-31 Mar	115	800	2,557	426	3.50-4.28	3.84	4.38
Mar-09	5	1,020	12,545	405	4.95-7.25	5.77	6.31
Apr-09	45	620	9,120	304	4.30-7.25	4.81	5.10
May-09	145	840	10,282	332	4.25-7.25	4.70	4.81
Jun-09	105	1,120	11,690	390	4.00-7.25	4.28	4.75
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

¹ For transactions days only.² Interbank Weighted Average Interest Rate.³ Simple Average for the month, actual for the week.

* Effective 15 March 2010

Source: Financial Markets Operations Division.

Figures may not add up to totals due to rounding

Table 26b: Overnight Transactions on the Interbank Money Market: March 2009 - March 2010

Period	Amount Transacted			Daily Average ¹	Range of Interbank Rates	Weighted Average Interest Rate
	Lowest	Highest	Total			
	(Rs million)					
March-10						
01-04 Mar	-	-	-	-	-	-
05-11 Mar	197	197	197	197	3.75	3.75
12-18 Mar	197	197	591	197	3.75	3.75
19-25 Mar	5	15	50	10	3.50-4.00	3.55
26-31 Mar	65	750	2,315	386	3.60-4.00	3.82
Mar-09	15	500	6,110	266	4.95-6.25	5.68
Apr-09	10	600	3,760	139	4.30-5.00	4.49
May-09	15	690	5,517	197	4.25-4.50	4.44
Jun-09	40	965	9,240	308	4.00-4.50	4.21
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

¹ For transactions days only.

Source: Financial Markets Operations Division.