

### INTEREST RATE SPECTRUM

#### DOMESTIC INTEREST RATES: ACROSS INSTRUMENTS AND OVER TIME (IN %)

Instrument	Yesterday	1 week ago	1 month ago	3 months ago	6 months ago	1 year ago
Call borrowing	-/-	-/-	-/-	4.50/7.10	5.25/7.40	4.15/6.50
Call lending	-/-	-/-	-/-	4.50/7.10	5.25/7.40	4.15/6.50
NSE MIBOR	5.84	5.83	5.60	6.60	7.01	5.09
Repos/reverse	-/-	-/-	-/-	-/-	-/-	-/-
182 DTB-151206	6.68	6.59	-	-	-	-
364 DTB-080607	7.06	6.72	-	-	-	-
1 yrs GS-CG2007-11.90%	7.04	7.01	6.45	6.56	6.24	6.06
3 yrs GS-CG2009-11.99%	7.46	6.88	6.84	6.89	6.42	6.51
4 yrs GS-CG2010-7.55%	7.61	7.29	7.08	7.02	6.58	6.61
5 yrs GS-CG2011-9.39%	7.67	7.54	7.19	7.13	6.72	6.74
8 yrs GS-CG2014-7.37%	8.05	7.50	7.46	7.34	6.99	6.88
10 yrs GS-CG2016-7.59%	8.13	7.91	7.61	-	-	6.89
12 yrs GS-CG2018-6.25%	8.42	7.55	7.55	7.52	7.04	-
15 yrs GS-CG2021-7.94%	8.59	8.32	7.94	-	-	-
Bank rate	6.00	6.00	6.00	6.00	6.00	6.00
Prime lending rate (5 major banks)	11.00/12.00	11.00/12.00	11.00/12.00	11.00/12.00	11.00/12.00	11.00/12.00
Deposit rate (5 major banks)	6.00/7.50	6.00/7.50	6.00/7.50	6.00/7.50	6.00/7.50	6.00/7.50

Most traded securities in respective tenures considered as benchmark

#### INTERNATIONAL INTEREST RATES (IN %)

	YTM	1yr ago
<b>US Treasury</b>		
1 yr bond	5.24	3.58
2 yrs bond	5.22	3.60
3 yrs bond	5.20	3.68
5 yrs bond	5.22	3.90
10 yrs bond	5.26	4.21
30 yrs bond	5.26	4.21
<b>UK Treasury</b>		
1 yr bond	4.76	4.16
2 yrs bond	4.85	4.12
3 yrs bond	4.88	4.07
5 yrs bond	4.85	4.11
10 yrs bond	4.74	4.19
30 yrs bond	4.33	4.21

#### G Sec yield curve

