

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 | - | - | - |
| 12 yrs GS-CG2018-6.25% | 8.42 | 7.55 | 7.55 | 7.52 | 7.04 | 6.89 |
| 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 |
|--------------------|------|---------|
| US Treasury | | |
| 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 |
| UK Treasury | | |
| 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

