

Table A.26

Interest Rates (%)

	As at end-year						As at end-month in 2012											
	2006	2007	2008	2009	2010	2011	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sept.	Oct.	Nov.	Dec.
Overnight interbank	3.50	3.49	3.25	1.99	2.72	2.99	3.00	3.00	3.00	2.98	2.99	2.99	3.00	2.99	2.99	2.99	2.99	3.00
1-week interbank	3.53	3.52	3.27	2.00	2.77	3.01	3.01	3.02	3.01	3.01	3.01	3.01	3.01	3.01	3.01	3.01	3.01	3.01
1-month interbank	3.58	3.56	3.30	2.07	2.83	3.05	3.11	3.09	3.06	3.06	3.07	3.06	3.06	3.09	3.08	3.06	3.11	3.06
Commercial banks																		
Fixed deposit																		
3-month	3.19	3.15	3.04	2.03	2.74	2.99	2.99	2.99	2.98	2.97	2.97	2.99	2.98	2.98	2.98	2.98	2.98	2.98
12-month	3.73	3.70	3.50	2.50	2.97	3.22	3.21	3.21	3.21	3.19	3.19	3.19	3.18	3.17	3.16	3.16	3.15	3.15
Savings deposit	1.48	1.44	1.40	0.86	1.00	1.15	1.05	1.05	1.05	1.04	1.04	1.04	1.04	1.03	1.03	1.03	1.03	1.03
Base lending rate (BLR)	6.72	6.72	6.48	5.51	6.27	6.53	6.53	6.53	6.53	6.53	6.53	6.53	6.53	6.53	6.53	6.53	6.53	6.53
Treasury bills (91 days) ¹	3.43	3.39	2.94	1.98	2.82	2.99	2.97	2.99	3.04	3.04	3.05	3.04	3.03	3.03	3.03	3.04	3.04	3.04
Government Securities																		
1-year	3.55	3.53	2.89	2.12	2.85	2.82	2.78	2.83	3.02	3.03	3.03	2.96	2.98	2.99	3.00	2.97	3.01	3.01
5-year	3.70	3.78	3.00	3.79	3.39	3.23	3.19	3.20	3.34	3.31	3.26	3.21	3.21	3.27	3.31	3.24	3.26	3.24
Private debt securities																		
AAA																		
3-year	4.01	4.07	4.17	3.72	3.63	3.65	3.60	3.55	3.58	3.56	3.57	3.56	3.56	3.55	3.54	3.55	3.56	3.53
5-year	4.24	4.28	4.48	4.32	4.07	3.99	3.95	3.85	3.88	3.85	3.87	3.87	3.86	3.84	3.83	3.82	3.82	3.80
AA																		
3-year	4.38	4.39	4.95	4.50	4.34	4.29	4.18	4.08	4.11	4.08	4.10	4.09	4.08	4.08	4.07	4.04	4.05	4.04
5-year	4.71	4.64	5.31	5.07	4.75	4.65	4.51	4.42	4.45	4.42	4.44	4.44	4.43	4.43	4.39	4.33	4.34	4.30
A																		
3-year	5.91	6.06	6.90	6.80	6.90	6.57	6.41	6.36	6.32	6.35	6.35	6.37	6.34	6.34	6.32	6.32	6.33	6.34
5-year	6.53	6.51	7.43	7.57	7.53	7.11	6.98	6.96	6.91	6.92	6.98	7.00	6.97	6.97	6.97	6.96	6.97	6.98
BBB																		
3-year	9.57	9.71	10.32	10.18	10.40	10.21	10.19	10.17	10.17	10.20	10.15	10.08	10.08	10.08	10.09	10.07	10.10	10.06
5-year	10.51	10.72	11.36	11.32	11.43	11.24	11.21	11.19	11.18	11.20	11.19	11.16	11.16	11.16	11.17	11.15	11.16	11.14
BB & below																		
3-year	12.06	11.92	12.68	12.58	12.78	12.62	12.61	12.65	12.63	12.70	12.65	12.60	12.60	12.60	12.59	12.59	12.59	12.53
5-year	13.13	13.16	13.86	14.02	14.51	14.13	14.04	13.99	13.97	14.00	13.99	13.85	13.85	13.85	13.85	13.84	13.84	13.76

¹ Refers to data from FAST, Bank Negara Malaysia