

# DAILY DEBT DASHBOARD



A rates/yields movement update of Debt and Debt related instruments

September 11, 2023

MPC Announcements*	LATEST		PREVIOUS			
Particulars	10-08-2023	08-06-2023	06-04-2023	08-02-2023	07-12-2022	30-09-2022
Repo	6.50%	6.50%	6.50%	6.50%	6.25%	5.90%
SDF	6.25%	6.25%	6.25%	6.25%	6.25%	6.25%
CRR	4.50%	4.50%	4.50%	4.50%	4.50%	4.50%

Overnight	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	08-09-2023	07-09-2023	01-09-2023	07-08-2023	12-09-2022	1-day	1-week	1-month	1-year
Call Rate	6.08%	6.50%	5.70%	6.40%	5.16%	-0.42	0.38	-0.32	0.92
MIBOR	6.85%	6.45%	6.66%	6.40%	5.25%	0.40	0.19	0.45	1.60
CBLO	6.69%	6.66%	5.00%	6.35%	5.00%	0.03	1.69	0.34	1.69

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	08-09-2023	06-09-2023	31-08-2023	04-08-2023	09-09-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.85%	6.79%	6.77%	6.76%	5.62%	0.06	0.08	0.09	1.23
182 Days T-Bill	7.00%	7.01%	6.99%	6.86%	6.06%	-0.01	0.01	0.14	0.94
365 Days T-Bill	6.98%	7.00%	6.97%	6.93%	6.31%	-0.02	0.01	0.05	0.67

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	08-09-2023	07-09-2023	01-09-2023	07-08-2023	07-09-2022	1-day	1-week	1-month	1-year
1 Month CD	6.75%	6.76%	6.98%	6.79%	5.62%	-0.01	-0.23	-0.04	1.13
3 Months CD	7.03%	7.04%	7.05%	7.01%	5.88%	-0.01	-0.02	0.02	1.15
6 Months CD	7.20%	7.21%	7.24%	7.14%	6.29%	-0.01	-0.04	0.06	0.91
1 Year CD	7.35%	7.37%	7.43%	7.43%	7.03%	-0.02	-0.08	-0.08	0.32

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	11-09-2023	08-09-2023	04-09-2023	08-08-2023	29-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.35%	7.35%	7.30%	7.10%	5.85%	0.00	0.05	0.25	1.50
3 Months CP	7.38%	7.38%	7.35%	7.35%	6.15%	0.00	0.03	0.03	1.23
6 Months CP	7.65%	7.65%	7.65%	7.57%	6.60%	0.00	0.00	0.08	1.05
1 Year CP	7.85%	7.85%	7.85%	7.75%	7.10%	0.00	0.00	0.10	0.75

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	08-09-2023	06-09-2023	30-08-2023	01-08-2023	28-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.08%	7.08%	7.08%	7.02%	6.22%	0.00	0.00	0.06	0.87
3 Years Gilt	7.20%	7.18%	7.16%	7.17%	7.23%	0.02	0.04	0.03	-0.04
5 Years Gilt	7.21%	7.18%	7.16%	7.18%	7.40%	0.03	0.04	0.03	-0.19
10 Year Gilt	7.21%	7.18%	7.17%	7.19%	7.40%	0.03	0.04	0.02	-0.19
1 Year AAA PSU	7.22%	7.21%	7.21%	7.16%	7.51%	0.01	0.01	0.05	-0.29
3 Year AAA PSU	7.37%	7.39%	7.61%	7.42%	7.39%	-0.02	-0.24	-0.05	-0.02
5 Year AAA PSU	7.66%	7.64%	7.62%	7.48%	7.61%	0.02	0.04	0.18	0.05
10 Year AAA PSU	7.62%	7.60%	7.59%	7.57%	7.61%	0.02	0.03	0.05	0.01
1 Year AAA Corp Bond	7.63%	7.60%	7.59%	7.39%	7.65%	0.03	0.04	0.24	-0.02
3 Year AAA Corp Bond	7.66%	7.64%	7.57%	7.56%	7.57%	0.02	0.09	0.10	0.08
5 Year AAA Corp Bond	7.45%	7.47%	7.64%	7.50%	7.46%	-0.02	-0.19	-0.06	-0.01
10 Year AAA Corp Bond	7.72%	7.70%	7.69%	7.61%	7.67%	0.02	0.03	0.11	0.05

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

Disclaimer: The information contained herein is only for the purpose of information and not for distribution and do not constitute an offer to buy or sell or solicitation of any offer to buy or sell any securities or financial instruments.

Mutual Fund investments are subject to market risks, read all scheme related documents carefully