

DAILY DEBT DASHBOARD



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

September 12, 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	11-09-2023	08-09-2023	04-09-2023	08-08-2023	13-09-2022	1-day	1-week	1-month	1-year
Call Rate	5.85%	6.08%	6.20%	6.40%	5.10%	-0.23	-0.35	-0.55	0.75
MIBOR	6.74%	6.85%	6.54%	6.40%	5.25%	-0.11	0.20	0.34	1.49
CBLO	6.75%	6.70%	6.25%	6.25%	4.00%	0.05	0.50	0.50	2.75

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	11-09-2023	08-09-2023	01-09-2023	07-08-2023	12-09-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.82%	6.85%	6.77%	6.72%	5.65%	-0.03	0.05	0.10	1.17
182 Days T-Bill	6.99%	7.00%	6.96%	6.88%	6.06%	-0.01	0.03	0.11	0.93
365 Days T-Bill	6.98%	6.98%	7.01%	6.92%	6.30%	0.00	-0.03	0.06	0.68

Certificate of Deposits	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	08-09-2022	1-day	1-week	1-month	1-year
1 Month CD	6.81%	6.75%	6.82%	6.82%	5.62%	0.06	-0.01	-0.01	1.19
3 Months CD	7.09%	7.03%	7.00%	6.95%	5.87%	0.06	0.09	0.14	1.22
6 Months CD	7.22%	7.20%	7.19%	7.16%	6.27%	0.02	0.03	0.06	0.95
1 Year CD	7.37%	7.35%	7.38%	7.44%	7.00%	0.02	-0.01	-0.07	0.37

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	12-09-2023	11-09-2023	05-09-2023	09-08-2023	30-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.22%	7.37%	7.30%	7.10%	5.95%	-0.15	-0.08	0.12	1.27
3 Months CP	7.28%	7.40%	7.35%	7.32%	6.35%	-0.13	-0.07	-0.04	0.93
6 Months CP	7.51%	7.67%	7.65%	7.57%	6.65%	-0.17	-0.14	-0.06	0.86
1 Year CP	7.87%	7.85%	7.85%	7.75%	7.10%	0.02	0.02	0.12	0.77

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	11-09-2023	08-09-2023	31-08-2023	02-08-2023	29-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.10%	7.08%	7.08%	7.01%	6.46%	0.02	0.03	0.09	0.64
3 Years Gilt	7.18%	7.20%	7.17%	7.12%	7.24%	-0.02	0.01	0.06	-0.06
5 Years Gilt	7.25%	7.21%	7.18%	7.13%	7.43%	0.04	0.07	0.12	-0.18
10 Year Gilt	7.25%	7.21%	7.19%	7.20%	7.32%	0.04	0.06	0.05	-0.07
1 Year AAA PSU	7.24%	7.25%	7.21%	7.17%	7.44%	0.00	0.03	0.07	-0.20
3 Year AAA PSU	7.37%	7.37%	7.40%	7.45%	7.41%	0.00	-0.03	-0.08	-0.05
5 Year AAA PSU	7.67%	7.66%	7.65%	7.49%	7.64%	0.01	0.02	0.18	0.03
10 Year AAA PSU	7.66%	7.62%	7.61%	7.58%	7.65%	0.04	0.05	0.09	0.01
1 Year AAA Corp Bond	7.67%	7.63%	7.62%	7.40%	7.69%	0.04	0.05	0.27	-0.02
3 Year AAA Corp Bond	7.70%	7.66%	7.66%	7.57%	7.61%	0.04	0.04	0.13	0.09
5 Year AAA Corp Bond	7.45%	7.45%	7.48%	7.54%	7.48%	0.00	-0.03	-0.09	-0.03
10 Year AAA Corp Bond	7.73%	7.72%	7.71%	7.62%	7.70%	0.01	0.02	0.11	0.03

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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