

DAILY DEBT DASHBOARD



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

September 13, 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	12-09-2023	11-09-2023	05-09-2023	09-08-2023	14-09-2022	1-day	1-week	1-month	1-year
Call Rate	5.75%	5.85%	6.50%	5.70%	5.16%	-0.10	-0.75	0.05	0.59
MIBOR	6.83%	6.74%	6.50%	6.43%	5.34%	0.09	0.33	0.40	1.49
CBLO	6.73%	6.70%	6.25%	6.25%	4.00%	0.03	0.48	0.48	2.73

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	12-09-2023	11-09-2023	04-09-2023	08-08-2023	13-09-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.85%	6.82%	6.80%	6.76%	5.64%	0.03	0.05	0.09	1.21
182 Days T-Bill	7.03%	6.99%	6.99%	6.84%	6.07%	0.04	0.04	0.19	0.96
365 Days T-Bill	7.00%	6.98%	6.98%	6.95%	6.32%	0.02	0.02	0.05	0.68

Certificate of Deposits	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	09-09-2022	1-day	1-week	1-month	1-year
1 Month CD	6.95%	6.81%	6.70%	6.81%	5.60%	0.14	0.25	0.14	1.35
3 Months CD	7.09%	7.09%	6.99%	6.91%	6.00%	0.00	0.10	0.18	1.09
6 Months CD	7.25%	7.22%	7.23%	7.19%	6.28%	0.03	0.02	0.06	0.97
1 Year CD	7.40%	7.37%	7.39%	7.48%	7.02%	0.03	0.01	-0.08	0.38

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	7.35%	7.37%	7.30%	7.10%	5.95%	-0.02	0.05	0.25	1.40
3 Months CP	7.45%	7.40%	7.35%	7.32%	6.35%	0.05	0.10	0.13	1.10
6 Months CP	7.75%	7.67%	7.65%	7.57%	6.65%	0.08	0.10	0.18	1.10
1 Year CP	7.90%	7.87%	7.85%	7.78%	7.10%	0.03	0.05	0.12	0.80

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	12-09-2023	11-09-2023	04-09-2023	03-08-2023	01-08-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.09%	7.10%	7.08%	7.04%	6.16%	-0.02	0.01	0.05	0.93
3 Years Gilt	7.24%	7.18%	7.19%	7.14%	7.27%	0.06	0.05	0.10	-0.04
5 Years Gilt	7.24%	7.25%	7.19%	7.15%	7.33%	-0.01	0.05	0.09	-0.09
10 Year Gilt	7.24%	7.25%	7.19%	7.17%	7.36%	-0.01	0.05	0.07	-0.13
1 Year AAA PSU	7.21%	7.23%	7.21%	7.15%	7.41%	-0.02	0.00	0.05	-0.21
3 Year AAA PSU	7.39%	7.37%	7.37%	7.43%	7.59%	0.02	0.02	-0.04	-0.20
5 Year AAA PSU	7.68%	7.67%	7.65%	7.48%	7.48%	0.01	0.03	0.20	0.20
10 Year AAA PSU	7.66%	7.66%	7.61%	7.57%	7.58%	0.00	0.05	0.10	0.08
1 Year AAA Corp Bond	7.67%	7.67%	7.62%	7.39%	7.64%	0.00	0.05	0.28	0.03
3 Year AAA Corp Bond	7.70%	7.70%	7.66%	7.55%	7.51%	0.00	0.04	0.15	0.19
5 Year AAA Corp Bond	7.47%	7.45%	7.45%	7.52%	7.64%	0.02	0.02	-0.05	-0.17
10 Year AAA Corp Bond	7.74%	7.73%	7.71%	7.61%	7.58%	0.01	0.03	0.13	0.16

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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