

DAILY DEBT DASHBOARD



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

September 14, 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	13-09-2023	12-09-2023	06-09-2023	10-08-2023	15-09-2022	1-day	1-week	1-month	1-year
Call Rate	6.20%	5.75%	6.35%	6.40%	4.85%	0.45	-0.15	-0.20	1.35
MIBOR	6.83%	6.83%	6.36%	6.51%	5.29%	0.00	0.47	0.32	1.54
CBLO	6.75%	6.70%	6.36%	6.30%	4.48%	0.05	0.39	0.45	2.27

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	13-09-2023	12-09-2023	05-09-2023	09-08-2023	14-09-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.84%	6.85%	6.81%	6.74%	5.72%	-0.01	0.03	0.10	1.12
182 Days T-Bill	7.03%	7.03%	6.97%	6.90%	6.16%	0.00	0.06	0.13	0.87
365 Days T-Bill	7.05%	7.00%	7.02%	6.93%	6.34%	0.05	0.03	0.12	0.71

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	13-09-2023	12-09-2023	06-09-2023	10-08-2023	12-09-2022	1-day	1-week	1-month	1-year
1 Month CD	7.01%	6.95%	6.70%	6.89%	5.67%	0.06	0.31	0.12	1.34
3 Months CD	7.05%	7.09%	7.01%	7.05%	6.01%	-0.04	0.04	0.00	1.04
6 Months CD	7.25%	7.25%	7.25%	7.20%	6.28%	0.00	0.00	0.05	0.97
1 Year CD	7.44%	7.40%	7.40%	7.49%	6.77%	0.04	0.04	-0.05	0.67

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	13-09-2023	12-09-2023	06-09-2023	10-08-2023	01-09-2022	1-day	1-week	1-month	1-year
1 Month CP	7.35%	7.35%	7.30%	7.12%	5.95%	0.00	0.05	0.23	1.40
3 Months CP	7.45%	7.45%	7.35%	7.40%	6.35%	0.00	0.10	0.05	1.10
6 Months CP	7.75%	7.75%	7.58%	7.65%	6.65%	0.00	0.17	0.10	1.10
1 Year CP	7.90%	7.90%	7.85%	7.78%	7.10%	0.00	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	7.16%	7.24%	7.18%	7.13%	7.19%	-0.07	-0.01	0.03	-0.02
5 Years Gilt	7.16%	7.24%	7.19%	7.14%	7.33%	-0.08	-0.03	0.02	-0.17
10 Year Gilt	7.19%	7.24%	7.20%	7.18%	7.36%	-0.05	-0.01	0.01	-0.17
1 Year AAA PSU	7.16%	7.20%	7.18%	7.20%	7.42%	-0.03	-0.01	-0.04	-0.26
3 Year AAA PSU	7.44%	7.39%	7.41%	7.44%	7.64%	0.05	0.03	0.00	-0.20
5 Year AAA PSU	7.63%	7.68%	7.66%	7.51%	7.52%	-0.05	-0.03	0.12	0.11
10 Year AAA PSU	7.59%	7.66%	7.62%	7.61%	7.58%	-0.07	-0.03	-0.02	0.01
1 Year AAA Corp Bond	7.62%	7.67%	7.63%	7.42%	7.65%	-0.05	-0.01	0.20	-0.03
3 Year AAA Corp Bond	7.67%	7.70%	7.67%	7.58%	7.52%	-0.03	0.00	0.09	0.15
5 Year AAA Corp Bond	7.52%	7.47%	7.49%	7.53%	7.69%	0.05	0.03	0.00	-0.16
10 Year AAA Corp Bond	7.69%	7.74%	7.72%	7.64%	7.62%	-0.05	-0.03	0.05	0.07

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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