

DAILY DEBT DASHBOARD



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

September 15, 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	14-09-2023	13-09-2023	07-09-2023	11-08-2023	16-09-2022	1-day	1-week	1-month	1-year
Call Rate	6.15%	6.20%	6.50%	6.00%	5.45%	-0.05	-0.35	0.15	0.70
MIBOR	6.83%	6.83%	6.45%	6.68%	5.31%	0.00	0.38	0.15	1.52
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	14-09-2023	13-09-2023	06-09-2023	10-08-2023	15-09-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.82%	6.84%	6.79%	6.76%	5.73%	-0.02	0.03	0.06	1.09
182 Days T-Bill	7.02%	7.03%	7.01%	6.89%	6.17%	-0.01	0.01	0.13	0.85
365 Days T-Bill	7.05%	7.05%	7.00%	6.94%	6.33%	0.00	0.05	0.11	0.72

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-09-2023	13-09-2023	07-09-2023	11-08-2023	13-09-2022	1-day	1-week	1-month	1-year
1 Month CD	7.00%	7.01%	6.76%	6.90%	5.77%	-0.01	0.24	0.10	1.23
3 Months CD	7.03%	7.05%	7.04%	7.08%	5.97%	-0.02	-0.01	-0.05	1.06
6 Months CD	7.26%	7.25%	7.21%	7.24%	6.28%	0.01	0.05	0.02	0.98
1 Year CD	7.45%	7.44%	7.37%	7.52%	6.81%	0.01	0.08	-0.07	0.64

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-09-2023	13-09-2023	07-09-2023	11-08-2023	02-09-2022	1-day	1-week	1-month	1-year
1 Month CP	7.35%	7.35%	7.35%	7.12%	6.05%	0.00	0.00	0.23	1.30
3 Months CP	7.38%	7.45%	7.38%	7.35%	6.25%	-0.07	0.00	0.03	1.13
6 Months CP	7.75%	7.75%	7.65%	7.65%	6.60%	0.00	0.10	0.10	1.15
1 Year CP	7.85%	7.90%	7.85%	7.80%	7.05%	-0.05	0.00	0.05	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	7.11%	7.16%	7.18%	7.18%	7.04%	-0.05	-0.06	-0.06	0.07
5 Years Gilt	7.10%	7.16%	7.18%	7.18%	7.34%	-0.05	-0.08	-0.08	-0.24
10 Year Gilt	7.12%	7.19%	7.18%	7.16%	7.38%	-0.07	-0.05	-0.04	-0.26
1 Year AAA PSU	7.13%	7.20%	7.18%	7.20%	7.42%	-0.07	-0.05	-0.07	-0.29
3 Year AAA PSU	7.44%	7.44%	7.39%	7.43%	7.67%	0.00	0.05	0.01	-0.23
5 Year AAA PSU	7.59%	7.63%	7.64%	7.51%	7.69%	-0.04	-0.05	0.08	-0.10
10 Year AAA PSU	7.54%	7.59%	7.60%	7.62%	7.69%	-0.05	-0.06	-0.08	-0.15
1 Year AAA Corp Bond	7.56%	7.62%	7.60%	7.42%	7.75%	-0.06	-0.04	0.13	-0.20
3 Year AAA Corp Bond	7.60%	7.67%	7.64%	7.58%	7.61%	-0.07	-0.04	0.01	-0.01
5 Year AAA Corp Bond	7.52%	7.52%	7.47%	7.52%	7.72%	0.00	0.05	0.01	-0.20
10 Year AAA Corp Bond	7.65%	7.69%	7.70%	7.64%	7.79%	-0.04	-0.05	0.01	-0.14

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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