

# DAILY DEBT DASHBOARD



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

September 22, 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 | 21-09-2023 | 20-09-2023 | 13-09-2023 | 21-08-2023  | 22-09-2022 | 1-day        | 1-week | 1-month | 1-year |
| Call Rate   | 6.75%      | 6.50%      | 6.20%      | 6.65%       | 5.10%      | 0.25         | 0.55   | 0.10    | 1.65   |
| MIBOR       | 6.90%      | 6.90%      | 6.83%      | 6.85%       | 5.55%      | 0.00         | 0.07   | 0.05    | 1.35   |
| CBLO        | 6.79%      | 6.76%      | 6.73%      | 6.30%       | 4.57%      | 0.03         | 0.06   | 0.49    | 2.22   |

| Treasury Bill   | LATEST     | 1-day Ago  | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) |        |         |        |
|-----------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars     | 21-09-2023 | 20-09-2023 | 14-09-2023 | 21-08-2023  | 22-09-2022 | 1-day        | 1-week | 1-month | 1-year |
| 91 Days T-Bill  | 6.79%      | 6.85%      | 6.82%      | 6.81%       | 5.86%      | -0.06        | -0.03  | -0.02   | 0.93   |
| 182 Days T-Bill | 7.03%      | 7.06%      | 7.02%      | 7.01%       | 6.39%      | -0.03        | 0.01   | 0.02    | 0.64   |
| 365 Days T-Bill | 7.07%      | 7.08%      | 7.05%      | 7.03%       | 6.49%      | -0.01        | 0.02   | 0.04    | 0.58   |

| Certificate of Deposits | LATEST     | 1-day Ago  | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) |        |         |        |
|-------------------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars             | 21-09-2023 | 20-09-2023 | 13-09-2023 | 21-08-2023  | 19-09-2022 | 1-day        | 1-week | 1-month | 1-year |
| 1 Month CD              | 7.05%      | 6.98%      | 7.01%      | 6.92%       | 6.16%      | 0.07         | 0.04   | 0.13    | 0.89   |
| 3 Months CD             | 7.04%      | 7.03%      | 7.05%      | 7.02%       | 6.10%      | 0.01         | -0.01  | 0.02    | 0.94   |
| 6 Months CD             | 7.26%      | 7.23%      | 7.25%      | 7.29%       | 6.52%      | 0.03         | 0.01   | -0.03   | 0.74   |
| 1 Year CD               | 7.54%      | 7.50%      | 7.44%      | 7.45%       | 6.96%      | 0.04         | 0.10   | 0.09    | 0.58   |

| Commercial Paper | LATEST     | 1-day Ago  | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) |        |         |        |
|------------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars      | 22-09-2023 | 21-09-2023 | 15-09-2023 | 23-08-2023  | 29-09-2022 | 1-day        | 1-week | 1-month | 1-year |
| 1 Month CP       | 7.35%      | 7.37%      | 7.35%      | 7.20%       | 7.00%      | -0.02        | 0.00   | 0.15    | 0.35   |
| 3 Months CP      | 7.38%      | 7.35%      | 7.38%      | 7.38%       | 7.00%      | 0.04         | 0.00   | 0.00    | 0.38   |
| 6 Months CP      | 7.75%      | 7.55%      | 7.65%      | 7.62%       | 7.35%      | 0.20         | 0.10   | 0.13    | 0.40   |
| 1 Year CP        | 7.85%      | 7.85%      | 7.90%      | 7.85%       | 7.15%      | 0.00         | -0.05  | 0.00    | 0.70   |

| 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%      | 7.17%      | 7.16%      | 7.20%       | 7.21%      | -0.01        | 0.00   | -0.04   | -0.05  |
| 5 Years Gilt          | 7.15%      | 7.15%      | 7.16%      | 7.20%       | 7.42%      | 0.00         | 0.00   | -0.05   | -0.27  |
| 10 Year Gilt          | 7.16%      | 7.17%      | 7.19%      | 7.22%       | 7.45%      | -0.01        | -0.02  | -0.05   | -0.28  |
| 1 Year AAA PSU        | 7.11%      | 7.16%      | 7.13%      | 7.22%       | 7.47%      | -0.05        | -0.02  | -0.11   | -0.36  |
| 3 Year AAA PSU        | 7.60%      | 7.61%      | 7.44%      | 7.65%       | 7.53%      | -0.01        | 0.16   | -0.05   | 0.08   |
| 5 Year AAA PSU        | 7.67%      | 7.67%      | 7.59%      | 7.65%       | 7.64%      | 0.00         | 0.09   | 0.02    | 0.04   |
| 10 Year AAA PSU       | 7.59%      | 7.60%      | 7.54%      | 7.63%       | 7.47%      | -0.01        | 0.05   | -0.04   | 0.13   |
| 1 Year AAA Corp Bond  | 7.56%      | 7.58%      | 7.56%      | 7.63%       | 7.57%      | -0.02        | 0.00   | -0.07   | -0.01  |
| 3 Year AAA Corp Bond  | 7.55%      | 7.56%      | 7.60%      | 7.61%       | 7.42%      | -0.01        | -0.05  | -0.06   | 0.12   |
| 5 Year AAA Corp Bond  | 7.63%      | 7.64%      | 7.52%      | 7.68%       | 7.58%      | -0.01        | 0.11   | -0.05   | 0.06   |
| 10 Year AAA Corp Bond | 7.70%      | 7.70%      | 7.65%      | 7.72%       | 7.74%      | 0.00         | 0.05   | -0.02   | -0.04  |

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

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