

DAILY DEBT DASHBOARD



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

September 25, 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	22-09-2023	21-09-2023	14-09-2023	22-08-2023	23-09-2022	1-day	1-week	1-month	1-year
Call Rate	6.70%	6.75%	6.15%	5.80%	5.65%	-0.05	0.55	0.90	1.05
MIBOR	6.91%	6.90%	6.83%	6.84%	5.71%	0.01	0.08	0.07	1.20
CBLO	6.76%	6.79%	6.70%	6.65%	4.40%	-0.03	0.06	0.11	2.36

Treasury Bill	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	22-08-2023	23-09-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.86%	6.79%	6.82%	6.80%	5.90%	0.07	0.04	0.06	0.96
182 Days T-Bill	7.06%	7.03%	7.02%	6.99%	6.40%	0.03	0.04	0.07	0.66
365 Days T-Bill	7.07%	7.07%	7.05%	7.01%	6.54%	0.00	0.02	0.06	0.53

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	22-09-2023	21-09-2023	14-09-2023	22-08-2023	20-09-2022	1-day	1-week	1-month	1-year
1 Month CD	7.08%	7.05%	7.00%	6.93%	6.18%	0.03	0.08	0.15	0.90
3 Months CD	6.98%	7.04%	7.03%	7.10%	6.11%	-0.06	-0.05	-0.12	0.87
6 Months CD	7.18%	7.26%	7.26%	7.37%	6.53%	-0.08	-0.08	-0.19	0.65
1 Year CD	7.53%	7.54%	7.45%	7.53%	6.90%	-0.01	0.08	0.00	0.63

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	7.18%	7.16%	7.11%	7.19%	7.29%	0.02	0.07	-0.01	-0.11
5 Years Gilt	7.17%	7.18%	7.17%	7.18%	7.39%	-0.01	0.00	-0.01	-0.22
10 Year Gilt	7.19%	7.16%	7.12%	7.22%	7.48%	0.03	0.07	-0.03	-0.29
1 Year AAA PSU	7.14%	7.19%	7.20%	7.19%	7.44%	-0.05	-0.06	-0.06	-0.30
3 Year AAA PSU	7.60%	7.60%	7.43%	7.69%	7.61%	0.00	0.17	-0.09	-0.01
5 Year AAA PSU	7.67%	7.67%	7.63%	7.63%	7.69%	0.00	0.05	0.04	-0.01
10 Year AAA PSU	7.60%	7.59%	7.60%	7.61%	7.45%	0.01	0.00	-0.01	0.16
1 Year AAA Corp Bond	7.60%	7.56%	7.61%	7.61%	7.56%	0.04	-0.01	-0.01	0.04
3 Year AAA Corp Bond	7.56%	7.55%	7.65%	7.59%	7.40%	0.01	-0.09	-0.03	0.16
5 Year AAA Corp Bond	7.63%	7.63%	7.51%	7.72%	7.66%	0.00	0.12	-0.09	-0.03
10 Year AAA Corp Bond	7.70%	7.70%	7.69%	7.70%	7.79%	0.00	0.01	0.00	-0.09

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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