

DAILY DEBT DASHBOARD



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

September 26, 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	25-09-2023	22-09-2023	15-09-2023	23-08-2023	26-09-2022	1-day	1-week	1-month	1-year
Call Rate	6.75%	6.70%	6.00%	6.00%	5.15%	0.05	0.75	0.75	1.60
MIBOR	6.85%	6.91%	6.85%	6.85%	5.75%	-0.06	0.00	0.00	1.10
CBLO	6.75%	6.76%	6.75%	6.40%	4.72%	-0.01	0.00	0.35	2.03

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	25-09-2023	22-09-2023	18-09-2023	23-08-2023	26-09-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.81%	6.86%	6.85%	6.85%	6.01%	-0.05	-0.04	-0.04	0.80
182 Days T-Bill	6.99%	7.06%	7.06%	7.03%	6.54%	-0.07	-0.07	-0.04	0.45
365 Days T-Bill	7.05%	7.07%	7.04%	7.05%	6.63%	-0.02	0.01	0.00	0.42

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	25-09-2023	22-09-2023	15-09-2023	23-08-2023	21-09-2022	1-day	1-week	1-month	1-year
1 Month CD	7.09%	7.08%	7.00%	6.91%	6.26%	0.01	0.09	0.18	0.83
3 Months CD	7.04%	6.98%	7.03%	7.04%	6.19%	0.06	0.01	0.00	0.85
6 Months CD	7.23%	7.18%	7.26%	7.26%	6.60%	0.05	-0.03	-0.03	0.63
1 Year CD	7.58%	7.53%	7.52%	7.37%	6.95%	0.05	0.06	0.21	0.63

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	26-09-2023	25-09-2023	18-09-2023	24-08-2023	13-09-2022	1-day	1-week	1-month	1-year
1 Month CP	7.38%	7.38%	7.35%	7.13%	6.15%	0.00	0.03	0.26	1.23
3 Months CP	7.38%	7.38%	7.38%	7.32%	6.30%	0.00	0.00	0.06	1.08
6 Months CP	7.75%	7.75%	7.65%	7.48%	6.70%	0.00	0.10	0.28	1.05
1 Year CP	7.85%	7.85%	7.85%	7.85%	7.10%	0.00	0.00	0.00	0.75

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	7.17%	7.18%	7.17%	7.17%	7.29%	-0.01	0.00	0.00	-0.12
5 Years Gilt	7.20%	7.19%	7.16%	7.18%	7.35%	0.02	0.04	0.03	-0.15
10 Year Gilt	7.19%	7.19%	7.18%	7.19%	7.44%	0.00	0.00	-0.01	-0.26
1 Year AAA PSU	7.17%	7.15%	7.19%	7.20%	7.39%	0.02	-0.02	-0.02	-0.21
3 Year AAA PSU	7.58%	7.60%	7.46%	7.67%	7.55%	-0.02	0.12	-0.09	0.03
5 Year AAA PSU	7.71%	7.67%	7.66%	7.62%	7.63%	0.03	0.05	0.08	0.08
10 Year AAA PSU	7.61%	7.60%	7.59%	7.59%	7.40%	0.01	0.02	0.02	0.21
1 Year AAA Corp Bond	7.64%	7.60%	7.62%	7.62%	7.53%	0.04	0.02	0.02	0.11
3 Year AAA Corp Bond	7.56%	7.56%	7.65%	7.59%	7.37%	0.00	-0.09	-0.03	0.19
5 Year AAA Corp Bond	7.61%	7.63%	7.54%	7.70%	7.60%	-0.02	0.07	-0.09	0.01
10 Year AAA Corp Bond	7.73%	7.70%	7.72%	7.69%	7.73%	0.03	0.01	0.04	0.00

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

Disclaimer: The information contained herein is only for the purpose of information and not for distribution and do not constitute an offer to buy or sell or solicitation of any offer to buy or sell any securities or financial instruments.

Mutual Fund investments are subject to market risks, read all scheme related documents carefully