

DAILY DEBT DASHBOARD



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

OCTOBER 5, 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	04-10-2023	03-10-2023	25-09-2023	30-08-2023	03-10-2022	1-day	1-week	1-month	1-year
Call Rate	5.80%	6.85%	6.75%	6.30%	5.80%	-1.05	-0.95	-0.50	0.00
MIBOR	6.85%	6.85%	6.82%	6.69%	5.74%	0.00	0.03	0.16	1.11
CBLO	6.76%	6.74%	6.75%	6.75%	4.81%	0.02	0.01	0.01	1.95

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-10-2023	03-10-2023	26-09-2023	31-08-2023	04-10-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.84%	6.86%	6.84%	6.77%	6.06%	-0.02	0.00	0.07	0.78
182 Days T-Bill	7.08%	6.96%	7.02%	6.99%	6.58%	0.12	0.06	0.09	0.50
365 Days T-Bill	7.10%	7.01%	7.05%	7.01%	6.77%	0.09	0.05	0.09	0.33

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-10-2023	03-10-2023	26-09-2023	31-08-2023	29-09-2022	1-day	1-week	1-month	1-year
1 Month CD	6.95%	6.99%	7.15%	7.01%	6.42%	-0.04	-0.20	-0.06	0.53
3 Months CD	6.96%	7.07%	7.11%	7.02%	6.34%	-0.11	-0.15	-0.06	0.62
6 Months CD	7.10%	7.20%	7.25%	7.25%	6.79%	-0.10	-0.15	-0.15	0.31
1 Year CD	7.30%	7.41%	7.55%	7.44%	7.18%	-0.11	-0.25	-0.14	0.12

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-10-2023	04-10-2023	27-09-2023	04-09-2023	20-10-2022	1-day	1-week	1-month	1-year
1 Month CP	7.25%	7.25%	7.40%	7.25%	6.58%	0.00	-0.15	0.00	0.67
3 Months CP	7.45%	7.50%	7.38%	7.30%	7.08%	-0.05	0.07	0.15	0.37
6 Months CP	7.70%	7.80%	7.75%	7.60%	7.58%	-0.10	-0.05	0.10	0.13
1 Year CP	8.00%	7.85%	7.85%	7.85%	7.75%	0.15	0.15	0.15	0.25

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-10-2023	03-10-2023	26-09-2023	31-08-2023	23-11-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.28%	7.27%	7.18%	7.15%	7.03%	0.01	0.09	0.13	0.25
3 Years Gilt	7.28%	7.27%	7.18%	7.15%	7.03%	0.01	0.09	0.13	0.25
5 Years Gilt	7.26%	7.25%	7.17%	7.16%	7.11%	0.00	0.09	0.10	0.15
10 Year Gilt	7.26%	7.27%	7.20%	7.17%	7.39%	-0.01	0.05	0.09	-0.13
1 Year AAA PSU	7.21%	7.24%	7.17%	7.17%	7.30%	-0.02	0.04	0.05	-0.09
3 Year AAA PSU	7.68%	7.59%	7.58%	7.61%	7.29%	0.09	0.10	0.07	0.39
5 Year AAA PSU	7.69%	7.68%	7.74%	7.62%	7.34%	0.01	-0.05	0.07	0.35
10 Year AAA PSU	7.74%	7.73%	7.62%	7.59%	7.44%	0.01	0.12	0.15	0.30
1 Year AAA Corp Bond	7.60%	7.59%	7.64%	7.59%	7.44%	0.01	-0.04	0.01	0.16
3 Year AAA Corp Bond	7.62%	7.62%	7.56%	7.57%	7.52%	0.00	0.06	0.05	0.10
5 Year AAA Corp Bond	7.72%	7.63%	7.61%	7.64%	7.36%	0.09	0.11	0.08	0.36
10 Year AAA Corp Bond	7.72%	7.71%	7.76%	7.69%	7.44%	0.01	-0.04	0.03	0.28

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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