

# DAILY DEBT DASHBOARD



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

DECEMBER 1, 2023

MPC Announcements*	LATEST	PREVIOUS				
Particulars	06-10-2023	10-08-2023	08-06-2023	06-04-2023	08-02-2023	07-12-2022
Repo	6.50%	6.50%	6.50%	6.50%	6.50%	6.25%
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	01-12-2023	30-11-2023	24-11-2023	01-11-2023	02-12-2022	1-day	1-week	1-month	1-year
Call Rate	5.90%	6.65%	6.75%	6.75%	5.65%	-0.75	-0.85	-0.85	0.25
MIBOR	6.90%	6.90%	6.89%	6.85%	6.04%	0.00	0.01	0.05	0.86
CBLO	6.75%	6.75%	6.95%	6.74%	5.40%	0.00	-0.20	0.01	1.35

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	10-11-2023	09-11-2023	03-11-2023	10-10-2023	14-11-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.92%	6.91%	6.90%	6.84%	6.52%	0.01	0.02	0.08	0.40
182 Days T-Bill	7.13%	7.13%	7.10%	7.06%	6.69%	0.00	0.03	0.07	0.44
365 Days T-Bill	7.13%	7.14%	7.14%	7.15%	6.82%	-0.01	-0.01	-0.02	0.31

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	30-11-2023	29-11-2023	22-11-2023	27-10-2023	28-11-2022	1-day	1-week	1-month	1-year
1 Month CD	7.17%	7.19%	7.10%	7.09%	6.33%	-0.02	0.07	0.08	0.84
3 Months CD	7.39%	7.36%	7.32%	7.27%	6.81%	0.03	0.07	0.12	0.58
6 Months CD	7.63%	7.60%	7.51%	7.42%	7.15%	0.03	0.12	0.21	0.48
1 Year CD	7.82%	7.79%	7.71%	7.62%	7.42%	0.03	0.11	0.20	0.40

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	01-12-2023	30-11-2023	23-11-2023	31-10-2023	16-12-2022	1-day	1-week	1-month	1-year
1 Month CP	7.35%	7.35%	7.35%	7.38%	7.05%	0.00	0.00	-0.03	0.30
3 Months CP	7.85%	7.82%	7.77%	7.70%	7.15%	0.03	0.08	0.15	0.70
6 Months CP	7.95%	7.90%	7.91%	7.84%	7.60%	0.05	0.04	0.11	0.35
1 Year CP	8.20%	8.05%	8.05%	8.05%	8.00%	0.15	0.15	0.15	0.20

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	01-12-2023	30-11-2023	23-11-2023	26-10-2023	13-01-2023	1-day	1-week	1-month	1-year
1 Year Gilt	7.27%	7.26%	7.23%	7.32%	6.88%	0.01	0.04	-0.05	0.39
3 Years Gilt	7.27%	7.26%	7.23%	7.32%	6.88%	0.01	0.04	-0.05	0.39
5 Years Gilt	7.26%	7.25%	7.24%	7.36%	7.16%	0.01	0.02	-0.10	0.11
10 Year Gilt	7.29%	7.28%	7.26%	7.37%	7.31%	0.01	0.03	-0.08	-0.03
1 Year AAA PSU	7.78%	7.79%	7.79%	7.64%	7.75%	-0.01	-0.01	0.14	0.03
3 Year AAA PSU	7.84%	7.83%	7.83%	7.76%	7.70%	0.01	0.01	0.08	0.14
5 Year AAA PSU	7.80%	7.78%	7.79%	7.72%	7.68%	0.02	0.01	0.08	0.13
10 Year AAA PSU	7.79%	7.76%	7.73%	7.74%	7.74%	0.03	0.06	0.06	0.05
1 Year AAA Corp Bond	7.79%	7.80%	7.80%	7.69%	7.77%	-0.01	-0.01	0.10	0.03
3 Year AAA Corp Bond	7.87%	7.86%	7.86%	7.81%	7.77%	0.01	0.01	0.06	0.10
5 Year AAA Corp Bond	7.83%	7.81%	7.82%	7.76%	7.75%	0.02	0.01	0.07	0.08
10 Year AAA Corp Bond	7.84%	7.81%	7.78%	7.78%	7.78%	0.03	0.06	0.06	0.06

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

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