

DAILY DEBT DASHBOARD



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

DECEMBER 4, 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	04-12-2023	03-12-2023	28-11-2023	03-11-2023	06-12-2022	1-day	1-week	1-month	1-year
Call Rate	6.80%	6.85%	6.90%	5.60%	6.15%	-0.05	-0.10	1.20	0.65
MIBOR	6.90%	6.90%	6.89%	6.85%	6.04%	0.00	0.01	0.05	0.86
CBLO	6.76%	6.00%	6.25%	6.75%	5.75%	0.76	0.51	0.01	1.01

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	7.11%	7.13%	7.10%	7.08%	6.69%	-0.02	0.01	0.03	0.42
365 Days T-Bill	7.11%	7.13%	7.14%	7.16%	6.84%	-0.02	-0.03	-0.05	0.27

Certificate of Deposits	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	30-10-2023	29-11-2022	1-day	1-week	1-month	1-year
1 Month CD	7.32%	7.17%	7.07%	7.11%	6.24%	0.15	0.25	0.21	1.08
3 Months CD	7.35%	7.39%	7.29%	7.21%	6.76%	-0.04	0.06	0.14	0.59
6 Months CD	7.61%	7.63%	7.50%	7.42%	7.16%	-0.02	0.11	0.19	0.45
1 Year CD	7.80%	7.82%	7.70%	7.68%	7.48%	-0.02	0.10	0.12	0.32

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-12-2023	01-12-2023	24-11-2023	31-10-2023	30-11-2022	1-day	1-week	1-month	1-year
1 Month CP	7.35%	8.05%	7.60%	7.38%	6.65%	-0.70	-0.25	-0.03	0.70
3 Months CP	7.85%	8.05%	7.90%	7.70%	7.20%	-0.20	-0.05	0.15	0.65
6 Months CP	7.95%	8.25%	8.05%	7.84%	7.78%	-0.30	-0.10	0.11	0.17
1 Year CP	8.35%	8.20%	8.05%	8.05%	8.00%	0.15	0.30	0.30	0.35

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	0.40
3 Years Gilt	7.27%	7.26%	7.23%	7.32%	6.88%	0.01	0.04	-0.05	0.40
5 Years Gilt	7.25%	7.27%	7.25%	7.35%	7.12%	-0.02	0.00	-0.10	0.13
10 Year Gilt	7.27%	7.29%	7.27%	7.36%	7.31%	-0.02	0.00	-0.09	-0.04
1 Year AAA PSU	7.76%	7.78%	7.77%	7.65%	7.71%	-0.02	-0.01	0.11	0.05
3 Year AAA PSU	7.85%	7.84%	7.85%	7.74%	7.50%	0.01	0.00	0.11	0.34
5 Year AAA PSU	7.82%	7.80%	7.81%	7.72%	7.52%	0.02	0.01	0.10	0.30
10 Year AAA PSU	7.80%	7.79%	7.74%	7.75%	7.58%	0.01	0.06	0.06	0.22
1 Year AAA Corp Bond	7.77%	7.79%	7.78%	7.70%	7.73%	-0.02	-0.01	0.07	0.04
3 Year AAA Corp Bond	7.88%	7.87%	7.88%	7.79%	7.62%	0.01	0.00	0.09	0.26
5 Year AAA Corp Bond	7.85%	7.83%	7.84%	7.76%	7.62%	0.02	0.01	0.09	0.23
10 Year AAA Corp Bond	7.85%	7.84%	7.79%	7.79%	7.67%	0.01	0.06	0.06	0.18

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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