

# DAILY DEBT DASHBOARD



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

DECEMBER 7, 2023

MPC Announcements*	LATEST		PREVIOUS				
Particulars	06-10-2023	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%	6.50%	6.25%	5.90%
SDF	6.25%	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%	4.50%

Overnight	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	07-12-2023	06-12-2023	30-11-2023	07-11-2023	08-12-2022	1-day	1-week	1-month	1-year
Call Rate	6.60%	6.80%	6.65%	6.85%	6.15%	-0.20	-0.05	-0.25	0.45
MIBOR	6.80%	6.82%	6.90%	6.84%	5.78%	-0.02	-0.10	-0.04	1.02
CBLO	6.72%	6.60%	6.75%	6.77%	5.06%	0.12	-0.03	-0.05	1.66

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	06-12-2023	10-11-2023	06-11-2023	11-10-2023	15-11-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.95%	6.92%	6.90%	6.87%	6.44%	0.03	0.05	0.08	0.51
182 Days T-Bill	7.15%	7.13%	7.13%	7.04%	6.77%	0.02	0.02	0.11	0.38
365 Days T-Bill	7.15%	7.14%	7.14%	7.13%	6.80%	0.01	0.01	0.02	0.35

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	06-12-2023	05-12-2023	29-11-2023	02-11-2023	02-12-2022	1-day	1-week	1-month	1-year
1 Month CD	7.32%	7.30%	7.19%	7.08%	6.48%	0.02	0.13	0.24	0.84
3 Months CD	7.40%	7.39%	7.36%	7.31%	6.79%	0.01	0.04	0.09	0.61
6 Months CD	7.63%	7.62%	7.60%	7.48%	7.22%	0.01	0.03	0.15	0.41
1 Year CD	7.77%	7.75%	7.79%	7.69%	7.46%	0.02	-0.02	0.08	0.31

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	07-12-2023	06-12-2023	30-11-2023	03-11-2023	05-12-2022	1-day	1-week	1-month	1-year
1 Month CP	7.35%	8.10%	7.50%	7.45%	7.10%	-0.75	-0.15	-0.10	0.25
3 Months CP	7.80%	7.90%	7.77%	7.78%	7.20%	-0.10	0.03	0.02	0.60
6 Months CP	7.95%	8.25%	8.05%	7.95%	7.70%	-0.30	-0.10	0.00	0.25
1 Year CP	8.35%	8.35%	8.05%	8.05%	8.00%	0.00	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	06-12-2023	05-12-2023	29-11-2023	31-10-2023	18-01-2023	1-day	1-week	1-month	1-year
1 Year Gilt	7.23%	7.24%	7.23%	7.34%	6.94%	-0.01	0.00	-0.11	0.29
3 Years Gilt	7.23%	7.24%	7.23%	7.34%	6.94%	-0.01	0.00	-0.11	0.29
5 Years Gilt	7.22%	7.22%	7.25%	7.30%	7.16%	0.00	-0.03	-0.08	0.06
10 Year Gilt	7.25%	7.25%	7.28%	7.31%	7.32%	-0.01	-0.04	-0.07	-0.08
1 Year AAA PSU	7.85%	7.84%	7.79%	7.69%	7.73%	0.01	0.06	0.16	0.12
3 Year AAA PSU	7.73%	7.73%	7.83%	7.73%	7.54%	0.00	-0.09	0.01	0.20
5 Year AAA PSU	7.77%	7.78%	7.78%	7.74%	7.60%	-0.01	-0.01	0.03	0.17
10 Year AAA PSU	7.64%	7.65%	7.76%	7.67%	7.58%	-0.01	-0.12	-0.03	0.06
1 Year AAA Corp Bond	7.87%	7.86%	7.80%	7.73%	7.75%	0.01	0.07	0.14	0.12
3 Year AAA Corp Bond	7.81%	7.81%	7.86%	7.77%	7.65%	0.00	-0.04	0.05	0.16
5 Year AAA Corp Bond	7.81%	7.82%	7.81%	7.76%	7.70%	-0.01	0.00	0.04	0.11
10 Year AAA Corp Bond	7.69%	7.70%	7.81%	7.74%	7.67%	-0.01	-0.12	-0.05	0.03

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

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