

DAILY DEBT DASHBOARD



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

DECEMBER 8, 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	6.15%	6.80%	6.65%	6.85%	6.15%	-0.65	-0.50	-0.70	0.00
MIBOR	6.80%	6.82%	6.90%	6.84%	5.78%	-0.02	-0.10	-0.04	1.02
CBLO	6.75%	6.60%	6.75%	6.77%	5.06%	0.15	0.00	-0.02	1.69

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	07-12-2023	06-12-2023	07-11-2023	12-10-2023	16-11-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.95%	6.95%	6.93%	6.87%	6.43%	0.00	0.02	0.08	0.52
182 Days T-Bill	7.15%	7.15%	7.13%	7.05%	6.75%	0.00	0.02	0.10	0.40
365 Days T-Bill	7.15%	7.15%	7.13%	7.13%	6.78%	0.00	0.02	0.02	0.37

Certificate of Deposits	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 CD	7.34%	7.32%	7.17%	7.06%	6.75%	0.02	0.17	0.28	0.59
3 Months CD	7.37%	7.40%	7.39%	7.23%	6.85%	-0.03	-0.02	0.14	0.52
6 Months CD	7.70%	7.63%	7.63%	7.45%	7.28%	0.07	0.07	0.25	0.42
1 Year CD	7.83%	7.77%	7.82%	7.75%	7.51%	0.06	0.01	0.08	0.32

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	08-12-2023	07-12-2023	01-12-2023	07-11-2023	23-12-2022	1-day	1-week	1-month	1-year
1 Month CP	8.00%	7.35%	7.35%	7.45%	7.10%	0.65	0.65	0.55	0.90
3 Months CP	7.80%	7.80%	7.85%	7.78%	7.13%	0.00	-0.05	0.02	0.67
6 Months CP	8.25%	7.95%	7.95%	7.95%	7.70%	0.30	0.30	0.30	0.55
1 Year CP	8.25%	8.35%	8.20%	8.05%	8.00%	-0.10	0.05	0.20	0.25

Long Term Debt	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	01-11-2023	19-01-2023	1-day	1-week	1-month	1-year
1 Year Gilt	7.23%	7.23%	7.26%	7.34%	6.91%	0.00	-0.03	-0.11	0.33
3 Years Gilt	7.23%	7.23%	7.26%	7.34%	6.91%	0.00	-0.03	-0.11	0.33
5 Years Gilt	7.22%	7.22%	7.25%	7.30%	7.16%	0.00	-0.04	-0.08	0.06
10 Year Gilt	7.24%	7.25%	7.28%	7.31%	7.32%	-0.01	-0.04	-0.08	-0.08
1 Year AAA PSU	7.85%	7.85%	7.78%	7.70%	7.77%	0.00	0.07	0.15	0.08
3 Year AAA PSU	7.73%	7.73%	7.84%	7.74%	7.54%	0.00	-0.10	0.00	0.19
5 Year AAA PSU	7.76%	7.77%	7.80%	7.71%	7.59%	-0.01	-0.04	0.05	0.17
10 Year AAA PSU	7.63%	7.64%	7.79%	7.64%	7.58%	-0.01	-0.16	-0.01	0.05
1 Year AAA Corp Bond	7.87%	7.87%	7.79%	7.74%	7.79%	0.00	0.08	0.13	0.08
3 Year AAA Corp Bond	7.81%	7.81%	7.87%	7.78%	7.66%	0.00	-0.05	0.04	0.16
5 Year AAA Corp Bond	7.80%	7.81%	7.83%	7.73%	7.69%	-0.01	-0.03	0.07	0.11
10 Year AAA Corp Bond	7.68%	7.69%	7.84%	7.71%	7.66%	-0.01	-0.16	-0.02	0.02

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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