

DAILY DEBT DASHBOARD



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

DECEMBER 11, 2023

MPC Announcements*	LATEST		PREVIOUS				
Particulars	08-12-2023	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%	6.50%	6.25%
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	08-12-2023	07-12-2023	01-12-2023	08-11-2023	09-12-2022	1-day	1-week	1-month	1-year
Call Rate	6.70%	6.80%	5.50%	6.85%	6.10%	-0.10	1.20	-0.15	0.60
MIBOR	6.80%	6.80%	6.90%	6.85%	5.80%	0.00	-0.10	-0.05	1.00
CBLO	6.76%	6.75%	6.00%	6.76%	5.70%	0.01	0.76	0.00	1.06

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	08-12-2023	07-12-2023	08-11-2023	13-10-2023	17-11-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.94%	6.95%	6.91%	6.87%	6.38%	-0.01	0.03	0.07	0.56
182 Days T-Bill	7.14%	7.15%	7.11%	7.03%	6.74%	-0.01	0.03	0.11	0.40
365 Days T-Bill	7.13%	7.15%	7.11%	7.13%	6.79%	-0.02	0.02	0.00	0.34

Certificate of Deposits	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	06-11-2023	06-12-2022	1-day	1-week	1-month	1-year
1 Month CD	7.30%	7.34%	7.32%	7.06%	6.69%	-0.04	-0.02	0.24	0.61
3 Months CD	7.38%	7.37%	7.35%	7.24%	6.83%	0.01	0.03	0.14	0.55
6 Months CD	7.70%	7.70%	7.61%	7.46%	7.24%	0.00	0.09	0.24	0.46
1 Year CD	7.84%	7.83%	7.80%	7.76%	7.44%	0.01	0.04	0.08	0.40

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	8.10%	7.35%	7.35%	7.45%	7.10%	0.75	0.75	0.65	1.00
3 Months CP	7.90%	7.80%	7.85%	7.78%	7.13%	0.10	0.05	0.12	0.77
6 Months CP	8.25%	7.95%	7.95%	7.95%	7.70%	0.30	0.30	0.30	0.55
1 Year CP	8.35%	8.35%	8.20%	8.05%	8.00%	0.00	0.15	0.30	0.35

Long Term Debt	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	02-11-2023	20-01-2023	1-day	1-week	1-month	1-year
1 Year Gilt	7.22%	7.23%	7.27%	7.30%	6.90%	-0.01	-0.05	-0.07	0.32
3 Years Gilt	7.22%	7.23%	7.27%	7.30%	6.90%	-0.01	-0.05	-0.07	0.32
5 Years Gilt	7.24%	7.25%	7.25%	7.25%	7.20%	0.00	0.00	0.00	0.04
10 Year Gilt	7.28%	7.27%	7.27%	7.28%	7.32%	0.01	0.01	0.00	-0.04
1 Year AAA PSU	7.83%	7.85%	7.76%	7.69%	7.78%	-0.02	0.07	0.14	0.04
3 Year AAA PSU	7.74%	7.73%	7.85%	7.73%	7.62%	0.01	-0.10	0.02	0.12
5 Year AAA PSU	7.79%	7.76%	7.82%	7.70%	7.66%	0.03	-0.03	0.09	0.14
10 Year AAA PSU	7.63%	7.63%	7.80%	7.63%	7.61%	0.00	-0.17	0.00	0.02
1 Year AAA Corp Bond	7.85%	7.87%	7.77%	7.73%	7.80%	-0.02	0.08	0.12	0.05
3 Year AAA Corp Bond	7.83%	7.81%	7.88%	7.77%	7.74%	0.01	-0.05	0.06	0.09
5 Year AAA Corp Bond	7.83%	7.80%	7.85%	7.72%	7.76%	0.03	-0.02	0.11	0.07
10 Year AAA Corp Bond	7.68%	7.68%	7.85%	7.70%	7.69%	0.00	-0.17	-0.01	-0.01

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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