

DAILY DEBT DASHBOARD



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

DECEMBER 12, 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	11-12-2023	08-12-2023	04-12-2023	09-11-2023	12-12-2022	1-day	1-week	1-month	1-year
Call Rate	6.20%	6.70%	6.80%	6.90%	6.10%	-0.50	-0.60	-0.70	0.10
MIBOR	6.85%	6.80%	6.85%	6.84%	6.13%	0.05	0.00	0.01	0.72
CBLO	6.85%	6.75%	6.00%	6.76%	5.70%	0.10	0.85	0.09	1.15

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	11-12-2023	08-12-2023	09-11-2023	16-10-2023	18-11-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.95%	6.94%	6.91%	6.87%	6.38%	0.01	0.04	0.08	0.57
182 Days T-Bill	7.15%	7.14%	7.14%	7.10%	6.72%	0.01	0.01	0.05	0.43
365 Days T-Bill	7.15%	7.13%	7.15%	7.14%	6.91%	0.02	0.00	0.01	0.24

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	11-12-2023	08-12-2023	04-12-2023	07-11-2023	07-12-2022	1-day	1-week	1-month	1-year
1 Month CD	7.39%	7.30%	7.37%	7.10%	6.69%	0.09	0.02	0.29	0.70
3 Months CD	7.44%	7.38%	7.37%	7.31%	6.98%	0.06	0.07	0.13	0.46
6 Months CD	7.77%	7.70%	7.66%	7.53%	7.44%	0.07	0.11	0.24	0.33
1 Year CD	7.90%	7.84%	7.85%	7.83%	7.67%	0.06	0.05	0.07	0.23

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	12-12-2023	11-12-2023	05-12-2023	09-11-2023	27-12-2022	1-day	1-week	1-month	1-year
1 Month CP	8.10%	8.10%	8.05%	7.45%	7.05%	0.00	0.05	0.65	1.05
3 Months CP	8.05%	7.90%	8.05%	7.78%	7.10%	0.15	0.00	0.27	0.95
6 Months CP	8.25%	8.25%	8.25%	7.95%	7.70%	0.00	0.00	0.30	0.55
1 Year CP	8.35%	8.35%	8.35%	8.05%	8.00%	0.00	0.00	0.30	0.35

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	11-12-2023	08-12-2023	04-12-2023	03-11-2023	23-01-2023	1-day	1-week	1-month	1-year
1 Year Gilt	7.23%	7.22%	7.26%	7.29%	6.96%	0.00	-0.03	-0.06	0.27
3 Years Gilt	7.23%	7.22%	7.26%	7.29%	6.96%	0.00	-0.03	-0.06	0.27
5 Years Gilt	7.25%	7.25%	7.25%	7.25%	7.20%	0.00	0.00	0.00	0.05
10 Year Gilt	7.28%	7.27%	7.27%	7.28%	7.31%	0.01	0.01	0.00	-0.03
1 Year AAA PSU	7.85%	7.83%	7.85%	7.69%	7.93%	0.02	0.00	0.16	-0.08
3 Year AAA PSU	7.74%	7.74%	7.74%	7.72%	7.64%	0.00	0.00	0.03	0.10
5 Year AAA PSU	7.80%	7.79%	7.80%	7.70%	7.68%	0.01	0.00	0.10	0.13
10 Year AAA PSU	7.67%	7.63%	7.66%	7.64%	7.61%	0.04	0.01	0.03	0.06
1 Year AAA Corp Bond	7.87%	7.85%	7.87%	7.73%	7.95%	0.02	0.00	0.14	-0.08
3 Year AAA Corp Bond	7.83%	7.83%	7.83%	7.76%	7.75%	0.00	0.00	0.07	0.07
5 Year AAA Corp Bond	7.84%	7.83%	7.84%	7.72%	7.78%	0.01	0.00	0.12	0.06
10 Year AAA Corp Bond	7.72%	7.68%	7.71%	7.71%	7.69%	0.04	0.01	0.02	0.03

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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