

DAILY DEBT DASHBOARD



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

DECEMBER 14, 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	13-12-2023	12-12-2023	06-12-2023	13-11-2023	14-12-2022	1-day	1-week	1-month	1-year
Call Rate	6.85%	6.75%	6.80%	6.75%	6.24%	0.10	0.05	0.10	0.61
MIBOR	6.85%	6.85%	6.82%	6.86%	6.15%	0.00	0.03	-0.01	0.70
CBLO	6.76%	6.93%	6.60%	6.75%	5.80%	-0.17	0.16	0.01	0.96

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	13-12-2023	12-12-2023	06-12-2023	18-10-2023	22-11-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.97%	6.98%	6.95%	6.89%	6.40%	-0.01	0.02	0.08	0.57
182 Days T-Bill	7.18%	7.15%	7.15%	7.06%	6.74%	0.03	0.03	0.12	0.44
365 Days T-Bill	7.18%	7.16%	7.15%	7.13%	6.87%	0.02	0.03	0.05	0.31

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	13-12-2023	12-12-2023	06-12-2023	09-11-2023	09-12-2022	1-day	1-week	1-month	1-year
1 Month CD	7.52%	7.46%	7.32%	7.14%	6.70%	0.06	0.20	0.38	0.82
3 Months CD	7.43%	7.41%	7.40%	7.25%	6.84%	0.02	0.03	0.18	0.59
6 Months CD	7.74%	7.74%	7.63%	7.41%	7.38%	0.00	0.11	0.33	0.36
1 Year CD	7.85%	7.87%	7.77%	7.64%	7.42%	-0.02	0.08	0.21	0.43

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-12-2023	13-12-2023	07-12-2023	13-11-2023	29-12-2022	1-day	1-week	1-month	1-year
1 Month CP	8.25%	7.35%	7.35%	7.60%	7.05%	0.90	0.90	0.65	1.20
3 Months CP	8.00%	7.90%	7.80%	7.75%	7.10%	0.10	0.20	0.25	0.90
6 Months CP	8.25%	8.05%	7.95%	7.95%	7.70%	0.20	0.30	0.30	0.55
1 Year CP	8.35%	8.35%	8.35%	8.05%	8.05%	0.00	0.00	0.30	0.30

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-12-2023	13-12-2023	06-12-2023	07-11-2023	25-01-2023	1-day	1-week	1-month	1-year
1 Year Gilt	7.16%	7.22%	7.23%	7.25%	7.00%	-0.06	-0.07	-0.09	0.17
3 Years Gilt	7.16%	7.22%	7.23%	7.25%	7.00%	-0.06	-0.07	-0.09	0.17
5 Years Gilt	7.22%	7.24%	7.22%	7.24%	7.21%	-0.02	0.00	-0.03	0.01
10 Year Gilt	7.22%	7.26%	7.24%	7.30%	7.35%	-0.04	-0.02	-0.08	-0.13
1 Year AAA PSU	7.88%	7.86%	7.85%	7.70%	8.61%	0.02	0.03	0.18	-0.73
3 Year AAA PSU	7.73%	7.75%	7.73%	7.74%	7.68%	-0.02	0.00	0.00	0.05
5 Year AAA PSU	7.77%	7.79%	7.77%	7.71%	7.71%	-0.02	0.00	0.06	0.07
10 Year AAA PSU	7.65%	7.66%	7.64%	7.65%	7.64%	-0.01	0.01	0.00	0.01
1 Year AAA Corp Bond	7.90%	7.88%	7.87%	7.74%	8.63%	0.02	0.03	0.16	-0.73
3 Year AAA Corp Bond	7.81%	7.84%	7.81%	7.78%	7.80%	-0.02	0.00	0.04	0.02
5 Year AAA Corp Bond	7.81%	7.83%	7.81%	7.73%	7.80%	-0.02	0.00	0.08	0.00
10 Year AAA Corp Bond	7.70%	7.71%	7.69%	7.72%	7.72%	-0.01	0.01	-0.01	-0.02

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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