

# DAILY DEBT DASHBOARD



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

DECEMBER 19, 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	18-12-2023	15-12-2023	11-12-2023	16-11-2023	19-12-2022	1-day	1-week	1-month	1-year
Call Rate	6.90%	6.00%	6.80%	6.45%	6.50%	0.90	0.10	0.45	0.40
MIBOR	6.80%	6.79%	6.85%	6.89%	6.14%	0.01	-0.05	-0.09	0.66
CBLO	6.79%	6.79%	6.77%	6.78%	5.73%	0.00	0.02	0.01	1.06

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	18-12-2023	15-12-2023	11-12-2023	23-10-2023	25-11-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.92%	6.93%	6.95%	6.94%	6.39%	-0.01	-0.03	-0.02	0.53
182 Days T-Bill	7.12%	7.10%	7.15%	7.07%	6.70%	0.02	-0.03	0.05	0.42
365 Days T-Bill	7.07%	7.08%	7.15%	7.12%	6.86%	-0.01	-0.08	-0.05	0.21

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	18-12-2023	15-12-2023	11-12-2023	15-11-2023	14-12-2022	1-day	1-week	1-month	1-year
1 Month CD	7.61%	7.62%	7.39%	7.11%	6.75%	-0.01	0.22	0.50	0.86
3 Months CD	7.38%	7.41%	7.44%	7.28%	6.85%	-0.03	-0.06	0.10	0.53
6 Months CD	7.71%	7.74%	7.77%	7.44%	7.43%	-0.03	-0.06	0.27	0.28
1 Year CD	7.82%	7.85%	7.90%	7.67%	7.53%	-0.03	-0.08	0.15	0.29

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	19-12-2023	18-12-2023	12-12-2023	16-11-2023	03-01-2023	1-day	1-week	1-month	1-year
1 Month CP	8.40%	7.35%	7.35%	7.60%	6.73%	1.05	1.05	0.80	1.68
3 Months CP	8.00%	7.90%	7.90%	7.75%	7.13%	0.10	0.10	0.25	0.88
6 Months CP	8.25%	8.05%	8.00%	7.95%	7.73%	0.20	0.25	0.30	0.53
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	18-12-2023	15-12-2023	08-12-2023	09-11-2023	30-01-2023	1-day	1-week	1-month	1-year
1 Year Gilt	7.09%	7.07%	7.22%	7.24%	7.10%	0.02	-0.14	-0.15	-0.01
3 Years Gilt	7.09%	7.07%	7.22%	7.24%	7.10%	0.02	-0.14	-0.15	-0.01
5 Years Gilt	7.13%	7.11%	7.25%	7.20%	7.11%	0.02	-0.12	-0.07	0.02
10 Year Gilt	7.17%	7.16%	7.27%	7.24%	7.25%	0.01	-0.10	-0.06	-0.08
1 Year AAA PSU	7.79%	7.78%	7.85%	7.74%	8.70%	0.02	-0.05	0.06	-0.90
3 Year AAA PSU	7.72%	7.58%	7.74%	7.76%	7.67%	0.14	-0.03	-0.04	0.04
5 Year AAA PSU	7.73%	7.62%	7.80%	7.75%	7.70%	0.11	-0.07	-0.02	0.04
10 Year AAA PSU	7.66%	7.55%	7.67%	7.71%	7.62%	0.11	-0.01	-0.05	0.04
1 Year AAA Corp Bond	7.89%	7.80%	7.87%	7.75%	8.71%	0.09	0.02	0.14	-0.82
3 Year AAA Corp Bond	7.76%	7.66%	7.83%	7.79%	7.79%	0.10	-0.07	-0.03	-0.03
5 Year AAA Corp Bond	7.77%	7.65%	7.84%	7.78%	7.79%	0.12	-0.07	0.00	-0.02
10 Year AAA Corp Bond	7.73%	7.60%	7.72%	7.76%	7.70%	0.13	0.00	-0.03	0.02

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

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