

DAILY DEBT DASHBOARD



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

DECEMBER 20, 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	19-12-2023	18-12-2023	12-12-2023	17-11-2023	20-12-2022	1-day	1-week	1-month	1-year
Call Rate	6.75%	6.90%	6.75%	5.75%	6.50%	-0.15	0.00	1.00	0.25
MIBOR	6.88%	6.80%	6.85%	6.89%	6.26%	0.08	0.03	-0.01	0.62
CBLO	6.75%	6.79%	6.77%	6.78%	5.73%	-0.04	-0.02	-0.03	1.02

Treasury Bill	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	25-10-2023	28-11-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.93%	6.92%	6.98%	6.93%	6.37%	0.01	-0.05	0.00	0.56
182 Days T-Bill	7.10%	7.12%	7.15%	7.06%	6.75%	-0.02	-0.05	0.04	0.35
365 Days T-Bill	7.07%	7.07%	7.16%	7.09%	6.85%	0.00	-0.09	-0.02	0.22

Certificate of Deposits	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	15-12-2022	1-day	1-week	1-month	1-year
1 Month CD	7.66%	7.61%	7.46%	7.17%	6.80%	0.05	0.20	0.49	0.86
3 Months CD	7.43%	7.38%	7.41%	7.26%	6.87%	0.05	0.02	0.17	0.56
6 Months CD	7.76%	7.71%	7.74%	7.46%	7.45%	0.05	0.02	0.30	0.31
1 Year CD	7.87%	7.82%	7.87%	7.65%	7.55%	0.05	0.00	0.22	0.32

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	20-12-2023	19-12-2023	13-12-2023	17-11-2023	04-01-2023	1-day	1-week	1-month	1-year
1 Month CP	8.40%	7.35%	7.35%	7.35%	6.75%	1.05	1.05	1.05	1.65
3 Months CP	8.10%	7.90%	7.90%	7.67%	7.15%	0.20	0.20	0.43	0.95
6 Months CP	8.25%	8.05%	8.05%	7.85%	7.68%	0.20	0.20	0.40	0.58
1 Year CP	8.40%	8.35%	8.35%	8.05%	8.05%	0.05	0.05	0.35	0.35

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	19-12-2023	18-12-2023	11-12-2023	10-11-2023	31-01-2023	1-day	1-week	1-month	1-year
1 Year Gilt	7.11%	7.09%	7.23%	7.26%	7.06%	0.03	-0.11	-0.14	0.05
3 Years Gilt	7.11%	7.09%	7.23%	7.26%	7.06%	0.03	-0.11	-0.14	0.05
5 Years Gilt	7.14%	7.13%	7.24%	7.20%	7.17%	0.01	-0.10	-0.06	-0.03
10 Year Gilt	7.17%	7.16%	7.27%	7.24%	7.25%	0.02	-0.10	-0.06	-0.07
1 Year AAA PSU	7.79%	7.79%	7.86%	7.75%	7.81%	0.00	-0.06	0.05	-0.02
3 Year AAA PSU	7.73%	7.72%	7.75%	7.79%	7.71%	0.01	-0.03	-0.06	0.01
5 Year AAA PSU	7.76%	7.73%	7.79%	7.75%	7.72%	0.03	-0.03	0.01	0.04
10 Year AAA PSU	7.67%	7.66%	7.66%	7.69%	7.75%	0.01	0.01	-0.02	-0.08
1 Year AAA Corp Bond	7.89%	7.89%	7.88%	7.76%	7.86%	0.00	0.01	0.13	0.03
3 Year AAA Corp Bond	7.77%	7.76%	7.84%	7.82%	7.81%	0.01	-0.07	-0.05	-0.04
5 Year AAA Corp Bond	7.81%	7.77%	7.83%	7.78%	7.81%	0.03	-0.02	0.03	-0.01
10 Year AAA Corp Bond	7.74%	7.73%	7.71%	7.74%	7.81%	0.01	0.02	0.00	-0.07

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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