

# DAILY DEBT DASHBOARD



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

January 3, 2024

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	03-01-2024	02-01-2024	27-12-2023	04-12-2023	04-01-2023	1-day	1-week	1-month	1-year
Call Rate	6.85%	6.85%	6.85%	6.80%	6.10%	0.00	0.00	0.05	0.75
MIBOR	6.89%	6.90%	6.90%	6.90%	6.32%	-0.01	-0.01	-0.01	0.57
CBLO	6.73%	6.50%	6.81%	6.74%	6.17%	0.23	-0.08	-0.01	0.56

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	02-01-2024	01-01-2024	26-12-2023	07-11-2023	09-12-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.84%	6.86%	6.96%	6.93%	6.39%	-0.02	-0.12	-0.09	0.45
182 Days T-Bill	7.08%	7.09%	7.08%	7.13%	6.68%	-0.01	0.00	-0.05	0.40
365 Days T-Bill	7.09%	7.10%	7.10%	7.13%	6.87%	-0.01	-0.01	-0.04	0.22

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	02-01-2024	01-01-2024	26-12-2023	30-11-2023	28-12-2022	1-day	1-week	1-month	1-year
1 Month CD	7.22%	7.24%	7.63%	7.17%	6.83%	-0.02	-0.41	0.05	0.39
3 Months CD	7.35%	7.29%	7.42%	7.39%	6.81%	0.06	-0.07	-0.04	0.54
6 Months CD	7.72%	7.62%	7.66%	7.63%	7.20%	0.10	0.06	0.09	0.52
1 Year CD	7.87%	7.73%	7.77%	7.82%	7.84%	0.14	0.10	0.05	0.03

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	03-01-2024	02-01-2024	27-12-2023	01-12-2023	17-01-2023	1-day	1-week	1-month	1-year
1 Month CP	7.35%	7.70%	7.35%	7.35%	6.75%	-0.35	0.00	0.00	0.60
3 Months CP	8.10%	8.25%	8.05%	7.85%	7.40%	-0.15	0.05	0.25	0.70
6 Months CP	8.20%	8.30%	8.15%	7.95%	7.80%	-0.10	0.05	0.25	0.40
1 Year CP	8.40%	8.40%	8.45%	8.20%	8.00%	0.00	-0.05	0.20	0.40

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	03-01-2024	02-01-2024	27-12-2023	30-11-2023	14-02-2023	1-day	1-week	1-month	1-year
1 Year Gilt	7.07%	7.09%	7.13%	7.26%	7.18%	-0.02	-0.05	-0.19	-0.11
3 Years Gilt	7.07%	7.09%	7.13%	7.26%	7.18%	-0.02	-0.05	-0.19	-0.11
5 Years Gilt	7.13%	7.14%	7.17%	7.27%	7.33%	-0.01	-0.04	-0.14	-0.20
10 Year Gilt	7.20%	7.21%	7.21%	7.29%	7.29%	-0.01	-0.01	-0.09	-0.09
1 Year AAA PSU	7.92%	7.93%	7.83%	7.76%	7.96%	-0.01	0.09	0.16	-0.04
3 Year AAA PSU	7.67%	7.67%	7.73%	7.85%	7.83%	0.00	-0.05	-0.17	-0.16
5 Year AAA PSU	7.54%	7.53%	7.76%	7.82%	7.75%	0.01	-0.22	-0.28	-0.20
10 Year AAA PSU	7.59%	7.58%	7.69%	7.80%	7.72%	0.01	-0.10	-0.21	-0.13
1 Year AAA Corp Bond	7.93%	7.95%	7.92%	7.77%	7.98%	-0.01	0.01	0.16	-0.05
3 Year AAA Corp Bond	7.75%	7.75%	7.77%	7.88%	7.91%	0.00	-0.02	-0.13	-0.16
5 Year AAA Corp Bond	7.62%	7.61%	7.81%	7.85%	7.82%	0.01	-0.19	-0.23	-0.20
10 Year AAA Corp Bond	7.63%	7.62%	7.76%	7.85%	7.81%	0.01	-0.13	-0.22	-0.18

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

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