

# DAILY DEBT DASHBOARD



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

DECEMBER 22, 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 | 21-12-2023 | 20-12-2023 | 14-12-2023 | 21-11-2023  | 22-12-2022 | 1-day        | 1-week | 1-month | 1-year |
| Call Rate   | 6.90%      | 6.90%      | 6.65%      | 6.90%       | 6.40%      | 0.00         | 0.25   | 0.00    | 0.50   |
| MIBOR       | 6.90%      | 6.89%      | 6.85%      | 6.89%       | 6.56%      | 0.01         | 0.05   | 0.01    | 0.34   |
| CBLO        | 6.75%      | 6.75%      | 6.59%      | 6.75%       | 5.98%      | 0.00         | 0.16   | 0.00    | 0.77   |

| Treasury Bill   | LATEST     | 1-day Ago  | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) |        |         |        |
|-----------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars     | 21-12-2023 | 20-12-2023 | 14-12-2023 | 27-10-2023  | 30-11-2022 | 1-day        | 1-week | 1-month | 1-year |
| 91 Days T-Bill  | 6.93%      | 6.93%      | 6.94%      | 6.89%       | 6.37%      | 0.00         | -0.01  | 0.04    | 0.56   |
| 182 Days T-Bill | 7.10%      | 7.13%      | 7.15%      | 7.07%       | 6.69%      | -0.03        | -0.05  | 0.03    | 0.41   |
| 365 Days T-Bill | 7.11%      | 7.11%      | 7.14%      | 7.10%       | 6.88%      | 0.00         | -0.03  | 0.01    | 0.23   |

| Certificate of Deposits | LATEST     | 1-day Ago  | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) |        |         |        |
|-------------------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars             | 21-12-2023 | 20-12-2023 | 14-12-2023 | 20-11-2023  | 19-12-2022 | 1-day        | 1-week | 1-month | 1-year |
| 1 Month CD              | 7.66%      | 7.67%      | 7.53%      | 7.13%       | 6.86%      | -0.01        | 0.13   | 0.53    | 0.80   |
| 3 Months CD             | 7.44%      | 7.43%      | 7.41%      | 7.27%       | 6.85%      | 0.01         | 0.03   | 0.17    | 0.59   |
| 6 Months CD             | 7.76%      | 7.76%      | 7.73%      | 7.46%       | 7.29%      | 0.00         | 0.03   | 0.30    | 0.47   |
| 1 Year CD               | 7.88%      | 7.87%      | 7.85%      | 7.66%       | 7.39%      | 0.01         | 0.03   | 0.22    | 0.49   |

| Commercial Paper | LATEST     | 1-day Ago  | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) |        |         |        |
|------------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars      | 22-12-2023 | 21-12-2023 | 15-12-2023 | 21-11-2023  | 06-01-2023 | 1-day        | 1-week | 1-month | 1-year |
| 1 Month CP       | 7.35%      | 8.40%      | 7.35%      | 7.60%       | 6.65%      | -1.05        | 0.00   | -0.25   | 0.70   |
| 3 Months CP      | 7.95%      | 8.15%      | 7.90%      | 7.80%       | 7.20%      | -0.20        | 0.05   | 0.15    | 0.75   |
| 6 Months CP      | 8.05%      | 8.30%      | 8.05%      | 7.95%       | 7.80%      | -0.25        | 0.00   | 0.10    | 0.25   |
| 1 Year CP        | 8.45%      | 8.45%      | 8.35%      | 8.05%       | 7.95%      | 0.00         | 0.10   | 0.40    | 0.50   |

| Long Term Debt        | LATEST     | 1-day Ago  | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) |        |         |        |
|-----------------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars           | 22-12-2023 | 21-12-2023 | 15-12-2023 | 17-11-2023  | 03-02-2023 | 1-day        | 1-week | 1-month | 1-year |
| 1 Year Gilt           | 7.10%      | 7.12%      | 7.07%      | 7.20%       | 6.99%      | -0.02        | 0.03   | -0.10   | 0.11   |
| 3 Years Gilt          | 7.10%      | 7.12%      | 7.07%      | 7.20%       | 6.99%      | -0.02        | 0.03   | -0.10   | 0.11   |
| 5 Years Gilt          | 7.15%      | 7.13%      | 7.17%      | 7.25%       | 7.24%      | 0.02         | -0.01  | -0.09   | -0.08  |
| 10 Year Gilt          | 7.18%      | 7.19%      | 7.16%      | 7.27%       | 7.24%      | -0.01        | 0.02   | -0.09   | -0.06  |
| 1 Year AAA PSU        | 7.84%      | 7.84%      | 7.84%      | 7.75%       | 7.88%      | 0.00         | 0.00   | 0.09    | -0.04  |
| 3 Year AAA PSU        | 7.73%      | 7.72%      | 7.64%      | 7.83%       | 7.72%      | 0.01         | 0.09   | -0.10   | 0.00   |
| 5 Year AAA PSU        | 7.76%      | 7.75%      | 7.68%      | 7.81%       | 7.71%      | 0.01         | 0.08   | -0.05   | 0.05   |
| 10 Year AAA PSU       | 7.68%      | 7.68%      | 7.58%      | 7.74%       | 7.75%      | 0.00         | 0.10   | -0.06   | -0.07  |
| 1 Year AAA Corp Bond  | 7.93%      | 7.93%      | 7.86%      | 7.76%       | 7.93%      | 0.00         | 0.07   | 0.17    | 0.01   |
| 3 Year AAA Corp Bond  | 7.77%      | 7.76%      | 7.72%      | 7.86%       | 7.82%      | 0.01         | 0.05   | -0.09   | -0.05  |
| 5 Year AAA Corp Bond  | 7.81%      | 7.80%      | 7.72%      | 7.84%       | 7.80%      | 0.01         | 0.09   | -0.04   | 0.00   |
| 10 Year AAA Corp Bond | 7.75%      | 7.75%      | 7.63%      | 7.79%       | 7.81%      | 0.00         | 0.12   | -0.04   | -0.06  |

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

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