

DAILY DEBT DASHBOARD



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

DECEMBER 26, 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	25-12-2023	22-12-2023	18-12-2023	23-11-2023	26-12-2022	1-day	1-week	1-month	1-year
Call Rate	6.90%	6.70%	6.90%	6.90%	6.00%	0.20	0.00	0.00	0.90
MIBOR	6.89%	6.90%	6.79%	6.89%	6.57%	-0.01	0.10	0.00	0.32
CBLO	6.79%	6.75%	6.45%	6.74%	6.15%	0.04	0.34	0.05	0.64

Treasury Bill	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	30-10-2023	01-12-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.95%	6.93%	6.93%	6.89%	6.35%	0.02	0.02	0.06	0.60
182 Days T-Bill	7.09%	7.10%	7.10%	7.07%	6.71%	-0.01	-0.01	0.02	0.38
365 Days T-Bill	7.10%	7.11%	7.08%	7.10%	6.89%	-0.01	0.02	0.00	0.21

Certificate of Deposits	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	20-12-2022	1-day	1-week	1-month	1-year
1 Month CD	7.66%	7.66%	7.62%	7.08%	6.85%	0.00	0.04	0.58	0.81
3 Months CD	7.44%	7.44%	7.41%	7.29%	6.90%	0.00	0.03	0.15	0.54
6 Months CD	7.76%	7.76%	7.74%	7.49%	7.39%	0.00	0.02	0.27	0.37
1 Year CD	7.88%	7.88%	7.85%	7.68%	7.63%	0.00	0.03	0.20	0.25

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	26-12-2023	22-12-2023	18-12-2023	22-11-2023	21-12-2022	1-day	1-week	1-month	1-year
1 Month CP	7.35%	8.40%	8.40%	7.50%	7.10%	-1.05	-1.05	-0.15	0.25
3 Months CP	8.00%	8.15%	8.00%	7.90%	7.13%	-0.15	0.00	0.10	0.87
6 Months CP	8.15%	8.30%	8.25%	8.05%	7.70%	-0.15	-0.10	0.10	0.45
1 Year CP	8.45%	8.45%	8.35%	8.15%	8.05%	0.00	0.10	0.30	0.40

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	-0.09	0.11
3 Years Gilt	7.10%	7.12%	7.07%	7.20%	6.99%	-0.02	0.03	-0.09	0.11
5 Years Gilt	7.15%	7.15%	7.11%	7.26%	7.25%	0.00	0.04	-0.11	-0.11
10 Year Gilt	7.18%	7.19%	7.16%	7.25%	7.28%	-0.01	0.02	-0.07	-0.10
1 Year AAA PSU	7.83%	7.83%	7.79%	7.79%	7.20%	0.00	0.03	0.04	0.62
3 Year AAA PSU	7.72%	7.72%	7.72%	7.83%	7.76%	0.00	0.00	-0.11	-0.04
5 Year AAA PSU	7.76%	7.76%	7.73%	7.79%	7.75%	0.00	0.03	-0.03	0.01
10 Year AAA PSU	7.69%	7.69%	7.66%	7.73%	7.75%	0.00	0.03	-0.04	-0.06
1 Year AAA Corp Bond	7.92%	7.92%	7.89%	7.80%	7.25%	0.00	0.03	0.12	0.67
3 Year AAA Corp Bond	7.76%	7.76%	7.76%	7.86%	7.85%	0.00	0.00	-0.10	-0.10
5 Year AAA Corp Bond	7.81%	7.81%	7.77%	7.82%	7.84%	0.00	0.03	-0.02	-0.04
10 Year AAA Corp Bond	7.76%	7.76%	7.73%	7.78%	7.81%	0.00	0.03	-0.02	-0.05

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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