

DAILY DEBT DASHBOARD



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

September 1, 2023

MPC Announcements*		LATEST		PREVIOUS					
Particulars		10-08-2023	08-06-2023	06-04-2023	08-02-2023	07-12-2022	30-09-2022		
Repo		6.50%	6.50%	6.50%	6.50%	6.25%	5.90%		
SDF		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%		

Overnight	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	31-08-2023	30-08-2023	24-08-2023	28-07-2023	02-09-2022	1-day	1-week	1-month	1-year
Call Rate	6.30%	6.30%	5.60%	6.85%	5.00%	0.00	0.70	-0.55	1.30
MIBOR	6.69%	6.80%	6.85%	6.50%	5.32%	-0.11	-0.16	0.19	1.37
CBLO	6.66%	6.79%	6.75%	6.50%	4.50%	-0.13	-0.09	0.16	2.16

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	31-08-2023	30-08-2023	24-08-2023	28-07-2023	02-09-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.77%	6.81%	6.80%	6.70%	5.60%	-0.04	-0.03	0.07	1.17
182 Days T-Bill	6.99%	7.01%	7.00%	6.85%	6.05%	-0.02	-0.01	0.14	0.94
365 Days T-Bill	7.01%	7.03%	7.03%	6.88%	6.28%	-0.02	-0.02	0.13	0.73

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	31-08-2023	30-08-2023	24-08-2023	28-07-2023	29-08-2022	1-day	1-week	1-month	1-year
1 Month CD	7.01%	6.99%	6.94%	6.81%	5.67%	0.02	0.07	0.20	1.34
3 Months CD	7.02%	7.03%	7.03%	6.98%	5.81%	-0.01	-0.01	0.04	1.21
6 Months CD	7.25%	7.21%	7.27%	7.11%	6.28%	0.04	-0.02	0.14	0.97
1 Year CD	7.44%	7.36%	7.42%	7.37%	7.03%	0.08	0.02	0.07	0.41

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	01-09-2023	31-08-2023	25-08-2023	01-08-2023	08-09-2022	1-day	1-week	1-month	1-year
1 Month CP	7.25%	7.25%	7.13%	6.98%	6.05%	0.00	0.13	0.28	1.20
3 Months CP	7.30%	7.30%	7.32%	7.15%	6.25%	0.00	-0.02	0.16	1.05
6 Months CP	7.60%	7.60%	7.48%	7.48%	6.60%	0.00	0.13	0.13	1.00
1 Year CP	7.85%	7.85%	7.85%	7.73%	7.05%	0.00	0.00	0.12	0.80

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	31-08-2023	30-08-2023	22-08-2023	24-07-2023	22-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.08%	7.08%	7.07%	6.97%	6.17%	0.00	0.00	0.10	0.91
3 Years Gilt	7.15%	7.19%	7.17%	7.08%	7.34%	-0.03	-0.02	0.07	-0.19
5 Years Gilt	7.16%	7.18%	7.18%	7.15%	7.41%	-0.02	-0.02	0.01	-0.25
10 Year Gilt	7.17%	7.18%	7.19%	7.10%	7.18%	0.00	-0.02	0.07	-0.01
1 Year AAA PSU	7.16%	7.19%	7.20%	7.16%	7.44%	-0.02	-0.03	0.00	-0.27
3 Year AAA PSU	7.65%	7.67%	7.67%	7.35%	7.39%	-0.02	-0.02	0.30	0.26
5 Year AAA PSU	7.61%	7.64%	7.62%	7.58%	7.60%	-0.03	-0.01	0.03	0.01
10 Year AAA PSU	7.58%	7.60%	7.59%	7.65%	7.66%	-0.02	-0.01	-0.07	-0.09
1 Year AAA Corp Bond	7.59%	7.59%	7.62%	7.50%	7.70%	0.00	-0.03	0.09	-0.11
3 Year AAA Corp Bond	7.56%	7.58%	7.59%	7.65%	7.64%	-0.02	-0.03	-0.10	-0.08
5 Year AAA Corp Bond	7.68%	7.70%	7.70%	7.43%	7.46%	-0.02	-0.02	0.25	0.22
10 Year AAA Corp Bond	7.68%	7.71%	7.69%	7.68%	7.66%	-0.03	-0.01	0.00	0.02

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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