

DAILY DEBT DASHBOARD



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

September 4, 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	04-09-2023	01-09-2023	28-08-2023	01-08-2023	06-09-2022	1-day	1-week	1-month	1-year
Call Rate	6.50%	5.70%	5.70%	5.85%	4.80%	0.80	0.80	0.65	1.70
MIBOR	6.66%	6.69%	6.84%	6.60%	5.34%	-0.03	-0.18	0.06	1.32
CBLO	6.35%	5.00%	6.75%	6.26%	4.65%	1.35	-0.40	0.09	1.70

Treasury Bill	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	31-07-2023	05-09-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.77%	6.77%	6.81%	6.71%	5.60%	0.00	-0.04	0.06	1.17
182 Days T-Bill	6.96%	6.99%	7.01%	6.84%	6.05%	-0.03	-0.05	0.12	0.91
365 Days T-Bill	6.97%	7.01%	7.02%	6.88%	6.31%	-0.04	-0.05	0.09	0.66

Certificate of Deposits	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	31-07-2023	30-08-2022	1-day	1-week	1-month	1-year
1 Month CD	6.98%	7.01%	6.91%	6.83%	5.55%	-0.03	0.07	0.15	1.43
3 Months CD	7.05%	7.02%	7.01%	7.04%	5.84%	0.03	0.04	0.01	1.21
6 Months CD	7.24%	7.25%	7.26%	7.19%	6.27%	-0.01	-0.02	0.05	0.97
1 Year CD	7.43%	7.44%	7.41%	7.35%	7.01%	-0.01	0.02	0.08	0.42

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	7.15%	7.25%	7.13%	6.98%	6.05%	-0.10	0.03	0.18	1.10
3 Months CP	7.30%	7.30%	7.32%	7.15%	6.25%	0.00	-0.02	0.16	1.05
6 Months CP	7.48%	7.60%	7.48%	7.48%	6.60%	-0.13	0.00	0.00	0.87
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	7.16%	7.15%	7.19%	7.12%	7.31%	0.01	-0.03	0.04	-0.15
5 Years Gilt	7.16%	7.16%	7.20%	7.15%	7.37%	0.01	-0.04	0.01	-0.21
10 Year Gilt	7.17%	7.17%	7.21%	7.16%	7.23%	0.00	-0.04	0.01	-0.06
1 Year AAA PSU	7.19%	7.17%	7.18%	7.16%	7.47%	0.02	0.01	0.03	-0.28
3 Year AAA PSU	7.61%	7.65%	7.66%	7.35%	7.51%	-0.04	-0.05	0.26	0.10
5 Year AAA PSU	7.62%	7.61%	7.63%	7.55%	7.62%	0.01	-0.01	0.07	0.00
10 Year AAA PSU	7.59%	7.58%	7.62%	7.63%	7.70%	0.01	-0.03	-0.04	-0.12
1 Year AAA Corp Bond	7.59%	7.59%	7.63%	7.47%	7.73%	0.00	-0.04	0.12	-0.14
3 Year AAA Corp Bond	7.57%	7.56%	7.60%	7.63%	7.67%	0.01	-0.03	-0.06	-0.10
5 Year AAA Corp Bond	7.64%	7.68%	7.69%	7.43%	7.58%	-0.04	-0.05	0.21	0.06
10 Year AAA Corp Bond	7.69%	7.68%	7.70%	7.65%	7.67%	0.01	-0.01	0.04	0.02

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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