

DAILY DEBT DASHBOARD



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

September 5, 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	05-09-2023	04-09-2023	29-08-2023	02-08-2023	07-09-2022	1-day	1-week	1-month	1-year
Call Rate	6.50%	6.20%	6.00%	6.15%	5.24%	0.30	0.50	0.35	1.26
MIBOR	6.54%	6.66%	6.85%	6.43%	5.57%	-0.12	-0.31	0.11	0.97
CBLO	6.28%	6.25%	6.61%	6.27%	4.78%	0.03	-0.33	0.01	1.50

Treasury Bill	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
91 Days T-Bill	6.80%	6.77%	6.76%	6.70%	5.63%	0.03	0.04	0.10	1.17
182 Days T-Bill	6.99%	6.96%	7.00%	6.83%	6.06%	0.03	-0.01	0.16	0.93
365 Days T-Bill	7.01%	6.97%	7.02%	6.88%	6.29%	0.04	-0.01	0.13	0.72

Certificate of Deposits	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	01-09-2022	1-day	1-week	1-month	1-year
1 Month CD	6.82%	6.98%	6.95%	6.79%	5.61%	-0.16	-0.13	0.03	1.21
3 Months CD	7.00%	7.05%	7.02%	6.98%	6.06%	-0.05	-0.02	0.02	0.94
6 Months CD	7.19%	7.24%	7.25%	7.12%	6.49%	-0.05	-0.06	0.07	0.70
1 Year CD	7.38%	7.43%	7.40%	7.27%	7.23%	-0.05	-0.02	0.11	0.15

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-09-2023	04-09-2023	29-08-2023	03-08-2023	12-09-2022	1-day	1-week	1-month	1-year
1 Month CP	7.13%	7.25%	7.25%	7.05%	6.10%	-0.13	-0.13	0.08	1.03
3 Months CP	7.32%	7.30%	7.35%	7.22%	6.25%	0.02	-0.03	0.10	1.07
6 Months CP	7.48%	7.60%	7.62%	7.48%	6.60%	-0.13	-0.15	-0.01	0.87
1 Year CP	7.85%	7.85%	7.85%	7.70%	7.10%	0.00	0.00	0.15	0.75

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-09-2023	31-08-2023	23-08-2023	26-07-2023	25-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.08%	7.08%	7.06%	7.00%	6.19%	0.00	0.02	0.07	0.88
3 Years Gilt	7.17%	7.16%	7.18%	7.10%	7.27%	0.01	0.00	0.07	-0.10
5 Years Gilt	7.18%	7.16%	7.18%	7.14%	7.42%	0.02	0.00	0.05	-0.24
10 Year Gilt	7.19%	7.17%	7.18%	7.18%	7.26%	0.02	0.01	0.01	-0.07
1 Year AAA PSU	7.20%	7.21%	7.19%	7.15%	7.41%	0.00	0.01	0.05	-0.21
3 Year AAA PSU	7.40%	7.61%	7.66%	7.41%	7.51%	-0.21	-0.26	-0.01	-0.11
5 Year AAA PSU	7.65%	7.62%	7.64%	7.46%	7.62%	0.03	0.01	0.19	0.03
10 Year AAA PSU	7.61%	7.59%	7.60%	7.56%	7.70%	0.02	0.01	0.05	-0.09
1 Year AAA Corp Bond	7.62%	7.59%	7.60%	7.38%	7.73%	0.03	0.02	0.24	-0.11
3 Year AAA Corp Bond	7.66%	7.57%	7.57%	7.54%	7.67%	0.09	0.09	0.12	-0.01
5 Year AAA Corp Bond	7.48%	7.64%	7.69%	7.49%	7.58%	-0.16	-0.21	-0.01	-0.10
10 Year AAA Corp Bond	7.71%	7.69%	7.71%	7.59%	7.67%	0.02	0.00	0.12	0.04

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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