

DAILY DEBT DASHBOARD



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

September 7, 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	06-09-2023	05-09-2023	30-08-2023	03-08-2023	08-09-2022	1-day	1-week	1-month	1-year
Call Rate	6.35%	6.50%	6.30%	6.15%	4.75%	-0.15	0.05	0.20	1.60
MIBOR	6.36%	6.50%	6.80%	6.39%	5.30%	-0.14	-0.44	-0.03	1.06
CBLO	6.30%	6.36%	6.66%	6.25%	4.52%	-0.06	-0.36	0.05	1.78

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	06-09-2023	05-09-2023	30-08-2023	03-08-2023	08-09-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.79%	6.81%	6.81%	6.71%	5.62%	-0.02	-0.02	0.08	1.17
182 Days T-Bill	7.01%	6.97%	7.01%	6.88%	6.04%	0.04	0.00	0.13	0.97
365 Days T-Bill	7.02%	6.98%	7.03%	6.92%	6.29%	0.04	-0.01	0.10	0.73

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	06-09-2023	05-09-2023	30-08-2023	03-08-2023	05-09-2022	1-day	1-week	1-month	1-year
1 Month CD	6.70%	6.70%	6.99%	6.51%	5.57%	0.00	-0.29	0.19	1.13
3 Months CD	7.01%	6.99%	7.03%	6.81%	5.83%	0.02	-0.02	0.20	1.18
6 Months CD	7.25%	7.23%	7.21%	6.99%	6.27%	0.02	0.04	0.26	0.98
1 Year CD	7.40%	7.39%	7.36%	7.36%	7.01%	0.01	0.04	0.04	0.39

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	07-09-2023	06-09-2023	31-08-2023	07-08-2023	14-09-2022	1-day	1-week	1-month	1-year
1 Month CP	7.30%	7.30%	7.25%	6.98%	6.15%	0.00	0.05	0.33	1.15
3 Months CP	7.35%	7.35%	7.30%	7.15%	6.45%	0.00	0.05	0.21	0.90
6 Months CP	7.58%	7.65%	7.60%	7.48%	6.75%	-0.07	-0.02	0.11	0.83
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	06-09-2023	05-09-2023	29-08-2023	28-07-2023	27-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.08%	7.10%	7.08%	7.03%	6.21%	-0.02	0.00	0.04	0.87
3 Years Gilt	7.18%	7.19%	7.16%	7.14%	7.14%	-0.01	0.02	0.03	0.04
5 Years Gilt	7.19%	7.19%	7.16%	7.17%	7.38%	0.00	0.04	0.02	-0.18
10 Year Gilt	7.20%	7.20%	7.17%	7.20%	7.40%	0.00	0.02	-0.01	-0.20
1 Year AAA PSU	7.20%	7.21%	7.16%	7.19%	7.45%	-0.01	0.04	0.01	-0.25
3 Year AAA PSU	7.41%	7.37%	7.67%	7.44%	7.46%	0.04	-0.26	-0.03	-0.05
5 Year AAA PSU	7.66%	7.65%	7.64%	7.51%	7.61%	0.01	0.02	0.15	0.05
10 Year AAA PSU	7.62%	7.61%	7.60%	7.60%	7.61%	0.01	0.02	0.02	0.01
1 Year AAA Corp Bond	7.63%	7.62%	7.59%	7.41%	7.67%	0.01	0.04	0.22	-0.04
3 Year AAA Corp Bond	7.67%	7.66%	7.58%	7.59%	7.60%	0.01	0.09	0.08	0.06
5 Year AAA Corp Bond	7.49%	7.45%	7.70%	7.53%	7.53%	0.04	-0.21	-0.03	-0.03
10 Year AAA Corp Bond	7.72%	7.71%	7.71%	7.64%	7.66%	0.01	0.01	0.08	0.06

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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