

DAILY DEBT DASHBOARD



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

10 August 2023

MPC Announcements*	LATEST	PREVIOUS							
Particulars	08-06-2023	06-04-2023	08-02-2023	07-12-2022	30-09-2022	05-08-2022	08-06-2022	04-05-2022	08-04-2022
Repo	6.50%	6.50%	6.50%	6.25%	5.90%	5.40%	4.90%	4.40%	4.00%
SDF	6.25%	6.25%	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%	4.50%	4.00%

Overnight	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	10-08-2023	09-08-2023	03-08-2023	11-07-2023	11-08-2022	1-day	1-week	1-month	1-year
Call Rate	6.50%	5.70%	6.15%	6.20%	4.70%	0.80	0.35	0.30	1.80
MIBOR	6.43%	6.40%	6.40%	6.60%	4.78%	0.03	0.03	-0.17	1.65
CBLO	6.39%	6.22%	6.25%	6.18%	4.05%	0.17	0.14	0.21	2.34

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	09-08-2023	08-08-2023	02-08-2023	10-07-2023	10-08-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.74%	6.76%	6.71%	6.72%	5.59%	-0.02	0.03	0.02	1.15
182 Days T-Bill	6.90%	6.84%	6.86%	6.81%	5.94%	0.06	0.04	0.09	0.96
365 Days T-Bill	6.95%	6.92%	6.91%	6.86%	6.15%	0.03	0.04	0.09	0.80

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	09-08-2023	08-08-2023	02-08-2023	10-07-2023	04-08-2022	1-day	1-week	1-month	1-year
1 Month CD	6.81%	6.82%	6.72%	6.89%	5.57%	-0.01	0.09	-0.08	1.24
3 Months CD	6.91%	6.95%	7.02%	6.93%	5.79%	-0.04	-0.11	-0.02	1.12
6 Months CD	7.19%	7.16%	7.20%	7.19%	6.17%	0.03	-0.01	0.00	1.02
1 Year CD	7.48%	7.44%	7.36%	7.38%	6.84%	0.04	0.12	0.10	0.64

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	10-08-2023	09-08-2023	03-08-2023	11-07-2023	18-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.10%	7.10%	7.05%	6.95%	5.85%	0.00	0.05	0.15	1.25
3 Months CP	7.32%	7.35%	7.22%	7.25%	6.20%	-0.03	0.10	0.07	1.12
6 Months CP	7.57%	7.57%	7.48%	7.43%	6.65%	0.00	0.09	0.14	0.92
1 Year CP	7.78%	7.78%	7.70%	7.70%	7.00%	0.00	0.08	0.08	0.78

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	09-08-2023	08-08-2023	02-08-2023	03-07-2023	05-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.05%	7.06%	7.01%	6.99%	6.15%	-0.01	0.04	0.06	0.90
3 Years Gilt	7.14%	7.12%	7.10%	7.11%	7.03%	0.01	0.03	0.03	0.11
5 Years Gilt	7.15%	7.13%	7.13%	7.12%	7.19%	0.02	0.02	0.03	-0.05
10 Year Gilt	7.18%	7.17%	7.16%	7.14%	7.15%	0.01	0.02	0.03	0.03
1 Year AAA PSU	7.18%	7.17%	7.20%	7.09%	7.31%	0.00	-0.02	0.09	-0.13
3 Year AAA PSU	7.45%	7.42%	7.41%	7.40%	7.18%	0.03	0.04	0.05	0.27
5 Year AAA PSU	7.49%	7.48%	7.46%	7.66%	7.39%	0.01	0.03	-0.18	0.10
10 Year AAA PSU	7.58%	7.57%	7.56%	7.56%	7.47%	0.01	0.02	0.02	0.11
1 Year AAA Corp Bond	7.40%	7.39%	7.38%	7.52%	7.42%	0.01	0.02	-0.11	-0.01
3 Year AAA Corp Bond	7.57%	7.56%	7.54%	7.53%	7.57%	0.01	0.03	0.04	0.00
5 Year AAA Corp Bond	7.54%	7.50%	7.49%	7.48%	7.20%	0.03	0.04	0.06	0.34
10 Year AAA Corp Bond	7.62%	7.61%	7.59%	7.76%	7.46%	0.01	0.03	-0.14	0.16

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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