

DAILY DEBT DASHBOARD



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

14 August 2023

MPC Announcements*	LATEST	PREVIOUS							
Particulars	10-08-2023	08-06-2023	06-04-2023	08-02-2023	07-12-2022	30-09-2022	05-08-2022	08-06-2022	04-05-2022
Repo	6.50%	6.50%	6.50%	6.50%	6.25%	5.90%	5.40%	4.90%	4.40%
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%	4.50%

Overnight	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-08-2023	11-08-2023	07-08-2023	13-07-2023	17-08-2022	1-day	1-week	1-month	1-year
Call Rate	6.65%	6.00%	6.40%	6.20%	5.25%	0.65	0.25	0.45	1.40
MIBOR	6.68%	6.51%	6.40%	6.50%	5.29%	0.17	0.28	0.18	1.39
CBLO	6.30%	6.22%	6.25%	6.18%	4.05%	0.08	0.05	0.12	2.25

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	11-08-2023	10-08-2023	04-08-2023	12-07-2023	12-08-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.76%	6.76%	6.76%	6.73%	5.55%	0.00	0.00	0.03	1.21
182 Days T-Bill	6.92%	6.89%	6.86%	6.85%	5.93%	0.03	0.06	0.07	0.99
365 Days T-Bill	6.94%	6.93%	6.94%	6.86%	6.18%	0.01	0.00	0.08	0.76

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	11-08-2023	10-08-2023	04-08-2023	12-07-2023	08-08-2022	1-day	1-week	1-month	1-year
1 Month CD	6.90%	6.89%	6.70%	6.80%	5.71%	0.01	0.20	0.10	1.19
3 Months CD	7.08%	7.05%	6.98%	6.87%	5.99%	0.03	0.10	0.21	1.09
6 Months CD	7.24%	7.20%	7.12%	7.14%	6.16%	0.04	0.12	0.10	1.08
1 Year CD	7.52%	7.49%	7.42%	7.40%	6.83%	0.03	0.10	0.12	0.69

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-08-2023	11-08-2023	07-08-2023	13-07-2023	22-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.13%	7.13%	6.98%	7.00%	5.85%	0.00	0.15	0.12	1.28
3 Months CP	7.32%	7.32%	7.15%	7.20%	6.10%	0.00	0.17	0.12	1.22
6 Months CP	7.48%	7.48%	7.48%	7.38%	6.53%	0.00	0.00	0.09	0.95
1 Year CP	7.80%	7.78%	7.70%	7.80%	7.05%	0.02	0.10	0.00	0.75

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	11-08-2023	10-08-2023	04-08-2023	05-07-2023	07-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.08%	7.02%	7.05%	6.99%	6.08%	0.06	0.03	0.09	1.00
3 Years Gilt	7.18%	7.13%	7.16%	7.08%	7.06%	0.04	0.01	0.10	0.12
5 Years Gilt	7.18%	7.14%	7.17%	7.11%	7.37%	0.05	0.01	0.08	-0.18
10 Year Gilt	7.20%	7.16%	7.19%	7.12%	7.11%	0.04	0.01	0.08	0.09
1 Year AAA PSU	7.21%	7.20%	7.20%	7.08%	7.36%	0.01	0.01	0.14	-0.15
3 Year AAA PSU	7.44%	7.43%	7.44%	7.40%	7.31%	0.01	0.00	0.04	0.13
5 Year AAA PSU	7.51%	7.48%	7.51%	7.62%	7.31%	0.03	0.00	-0.11	0.20
10 Year AAA PSU	7.61%	7.57%	7.60%	7.53%	7.47%	0.04	0.01	0.08	0.14
1 Year AAA Corp Bond	7.42%	7.39%	7.41%	7.47%	7.44%	0.03	0.01	-0.05	-0.02
3 Year AAA Corp Bond	7.58%	7.55%	7.59%	7.50%	7.65%	0.03	-0.01	0.09	-0.06
5 Year AAA Corp Bond	7.53%	7.52%	7.53%	7.48%	7.33%	0.01	0.00	0.05	0.19
10 Year AAA Corp Bond	7.64%	7.61%	7.64%	7.72%	7.37%	0.03	0.00	-0.08	0.27

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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