

DAILY DEBT DASHBOARD



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

21 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	21-08-2023	18-08-2023	10-08-2023	18-07-2023	22-08-2022	1-day	1-week	1-month	1-year
Call Rate	6.85%	6.05%	6.40%	6.20%	4.90%	0.80	0.45	0.65	1.95
MBOR	6.74%	6.85%	6.43%	6.50%	5.36%	-0.11	0.31	0.24	1.38
CBLO	6.75%	6.40%	6.23%	6.16%	4.05%	0.35	0.52	0.59	2.70

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	18-08-2023	17-08-2023	09-08-2023	17-07-2023	22-08-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.83%	6.85%	6.74%	6.70%	5.52%	-0.02	0.09	0.13	1.31
182 Days T-Bill	7.01%	7.00%	6.90%	6.84%	5.91%	0.01	0.11	0.17	1.10
365 Days T-Bill	7.03%	7.05%	6.95%	6.86%	6.22%	-0.02	0.08	0.17	0.81

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	18-08-2023	17-08-2023	09-08-2023	17-07-2023	12-08-2022	1-day	1-week	1-month	1-year
1 Month CD	6.93%	6.98%	6.81%	6.77%	5.53%	-0.05	0.12	0.16	1.40
3 Months CD	7.05%	7.03%	6.91%	6.88%	5.85%	0.02	0.14	0.17	1.20
6 Months CD	7.26%	7.31%	7.19%	7.08%	6.20%	-0.05	0.07	0.18	1.06
1 Year CD	7.55%	7.60%	7.48%	7.33%	6.65%	-0.05	0.07	0.22	0.90

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	21-08-2023	18-08-2023	10-08-2023	18-07-2023	03-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.13%	7.20%	7.12%	6.98%	5.85%	-0.08	0.00	0.14	1.28
3 Months CP	7.32%	7.38%	7.40%	7.16%	6.05%	-0.06	-0.09	0.16	1.27
6 Months CP	7.48%	7.65%	7.65%	7.40%	6.50%	-0.18	-0.18	0.07	0.97
1 Year CP	7.85%	7.80%	7.78%	7.70%	6.90%	0.05	0.07	0.15	0.95

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	18-08-2023	17-08-2023	09-08-2023	11-07-2023	13-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.10%	7.13%	7.05%	6.97%	6.09%	-0.04	0.05	0.13	1.00
3 Years Gilt	7.20%	7.24%	7.14%	7.03%	7.26%	-0.04	0.06	0.17	-0.06
5 Years Gilt	7.21%	7.20%	7.14%	7.02%	7.31%	0.01	0.08	0.19	-0.10
10 Year Gilt	7.22%	7.26%	7.17%	7.08%	7.15%	-0.04	0.06	0.14	0.07
1 Year AAA PSU	7.23%	7.22%	7.15%	7.06%	7.34%	0.01	0.07	0.17	-0.11
3 Year AAA PSU	7.67%	7.55%	7.43%	7.32%	6.93%	0.12	0.24	0.36	0.74
5 Year AAA PSU	7.66%	7.58%	7.48%	7.46%	7.59%	0.08	0.18	0.21	0.08
10 Year AAA PSU	7.64%	7.67%	7.57%	7.51%	7.63%	-0.03	0.07	0.13	0.02
1 Year AAA Corp Bond	7.64%	7.50%	7.39%	7.38%	7.68%	0.14	0.25	0.26	-0.04
3 Year AAA Corp Bond	7.61%	7.62%	7.55%	7.53%	7.76%	-0.01	0.06	0.08	-0.15
5 Year AAA Corp Bond	7.70%	7.64%	7.52%	7.40%	6.97%	0.06	0.19	0.30	0.74
10 Year AAA Corp Bond	7.73%	7.71%	7.61%	7.55%	7.67%	0.02	0.12	0.18	0.06

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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