

DAILY DEBT DASHBOARD



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

22 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				
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	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	6.65%	6.05%	6.40%	6.20%	4.90%	0.60	0.25	0.45	175
MIBOR	6.85%	6.74%	6.51%	6.50%	5.26%	0.11	0.34	0.35	159
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	21-08-2023	18-08-2023	10-08-2023	18-07-2023	23-08-2022	1-day	1-week	1-month	1-year
91Days T-Bill	6.81%	6.83%	6.76%	6.70%	5.55%	-0.02	0.05	0.11	126
182 Days T-Bill	7.01%	7.01%	6.89%	6.83%	5.80%	0.00	0.12	0.18	121
365 Days T-Bill	7.03%	7.03%	6.93%	6.85%	6.19%	0.00	0.10	0.18	0.84

Certificate of Deposits	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	17-08-2022	1-day	1-week	1-month	1-year
1Month CD	6.92%	6.93%	6.89%	6.78%	5.55%	-0.01	0.03	0.14	137
3 Months CD	7.02%	7.05%	7.05%	6.98%	5.82%	-0.03	-0.03	0.04	120
6 Months CD	7.29%	7.26%	7.20%	7.15%	6.20%	0.03	0.09	0.14	109
1Year CD	7.45%	7.55%	7.49%	7.41%	6.65%	-0.10	-0.04	0.04	0.80

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	22-08-2023	21-08-2023	14-08-2023	20-07-2023	29-08-2022	1-day	1-week	1-month	1-year
1Month CP	7.20%	7.15%	7.13%	6.97%	5.85%	0.05	0.08	0.23	135
3 Months CP	7.40%	7.35%	7.32%	7.15%	6.20%	0.05	0.09	0.25	120
6 Months CP	7.65%	7.48%	7.48%	7.39%	6.60%	0.18	0.18	0.26	105
1Year CP	7.85%	7.85%	7.80%	7.70%	7.05%	0.00	0.05	0.15	0.80

Long Term Debt	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	13-07-2023	14-07-2022	1-day	1-week	1-month	1-year
1Year Gilt	7.10%	7.10%	7.02%	6.97%	6.09%	0.00	0.08	0.13	101
3 Years Gilt	7.20%	7.20%	7.13%	6.99%	7.17%	0.00	0.07	0.21	0.03
5 Years Gilt	7.20%	7.20%	7.14%	7.02%	7.31%	0.00	0.07	0.19	-0.11
10 Year Gilt	7.22%	7.22%	7.18%	7.07%	7.13%	-0.01	0.04	0.14	0.09
1Year AAA PSU	7.22%	7.22%	7.15%	7.06%	7.34%	0.00	0.07	0.16	-0.12
3 Year AAA PSU	7.67%	7.67%	7.44%	7.34%	6.98%	0.00	0.23	0.33	0.70
5 Year AAA PSU	7.65%	7.66%	7.51%	7.47%	7.64%	-0.01	0.14	0.18	0.01
10 Year AAA PSU	7.63%	7.64%	7.61%	7.53%	7.67%	-0.01	0.02	0.10	-0.04
1Year AAA Corp Bond	7.64%	7.64%	7.42%	7.39%	7.71%	0.00	0.22	0.25	-0.07
3 Year AAA Corp Bond	7.61%	7.61%	7.58%	7.54%	7.77%	0.00	0.03	0.07	-0.16
5 Year AAA Corp Bond	7.70%	7.70%	7.53%	7.42%	7.01%	0.00	0.18	0.28	0.69
10 Year AAA Corp Bond	7.72%	7.73%	7.64%	7.56%	7.72%	-0.01	0.08	0.16	0.00

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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