

DAILY DEBT DASHBOARD



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

23 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	22-08-2023	21-08-2023	11-08-2023	19-07-2023	23-08-2022	1-day	1-week	1-month	1-year
Call Rate	5.80%	6.65%	6.00%	6.20%	4.90%	-0.85	-0.20	-0.40	0.90
MIBOR	6.84%	6.85%	6.68%	6.45%	5.26%	-0.01	0.16	0.39	1.58
CBLO	6.75%	6.75%	6.22%	6.26%	4.50%	0.00	0.53	0.49	2.25

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	22-08-2023	21-08-2023	11-08-2023	19-07-2023	24-08-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.80%	6.81%	6.76%	6.70%	5.59%	-0.01	0.04	0.10	1.21
182 Days T-Bill	6.99%	7.01%	6.92%	6.85%	5.98%	-0.02	0.07	0.14	1.01
365 Days T-Bill	7.01%	7.03%	6.94%	6.87%	6.17%	-0.02	0.07	0.14	0.84

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	22-08-2023	21-08-2023	11-08-2023	19-07-2023	18-08-2022	1-day	1-week	1-month	1-year
1 Month CD	6.93%	6.92%	6.90%	6.73%	5.40%	0.01	0.03	0.20	1.53
3 Months CD	7.10%	7.02%	7.08%	6.99%	5.79%	0.08	0.02	0.11	1.31
6 Months CD	7.37%	7.29%	7.24%	7.13%	6.17%	0.08	0.13	0.24	1.20
1 Year CD	7.53%	7.45%	7.52%	7.39%	6.63%	0.08	0.01	0.14	0.90

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	23-08-2023	22-08-2023	15-08-2023	21-07-2023	30-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.20%	7.20%	7.18%	6.98%	5.83%	0.00	0.02	0.22	1.38
3 Months CP	7.38%	7.40%	7.40%	7.18%	6.13%	-0.02	-0.02	0.20	1.26
6 Months CP	7.62%	7.65%	7.65%	7.45%	6.55%	-0.03	-0.03	0.17	1.07
1 Year CP	7.85%	7.85%	7.85%	7.70%	7.00%	0.00	0.00	0.15	0.85

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	22-08-2023	21-08-2023	11-08-2023	14-07-2023	15-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.07%	7.10%	7.08%	7.03%	6.13%	-0.02	0.00	0.04	0.94
3 Years Gilt	7.19%	7.20%	7.18%	7.02%	7.20%	-0.01	0.01	0.18	-0.01
5 Years Gilt	7.20%	7.20%	7.18%	7.04%	7.32%	-0.01	0.01	0.15	-0.12
10 Year Gilt	7.22%	7.22%	7.16%	7.05%	7.12%	0.00	0.05	0.16	0.10
1 Year AAA PSU	7.22%	7.22%	7.20%	7.08%	7.40%	0.00	0.02	0.14	-0.18
3 Year AAA PSU	7.65%	7.67%	7.43%	7.34%	6.96%	-0.02	0.22	0.31	0.69
5 Year AAA PSU	7.65%	7.65%	7.51%	7.49%	7.64%	0.00	0.14	0.16	0.01
10 Year AAA PSU	7.63%	7.63%	7.62%	7.55%	7.62%	0.00	0.01	0.08	0.01
1 Year AAA Corp Bond	7.63%	7.64%	7.42%	7.40%	7.68%	-0.01	0.21	0.23	-0.05
3 Year AAA Corp Bond	7.61%	7.61%	7.58%	7.55%	7.72%	0.00	0.03	0.06	-0.11
5 Year AAA Corp Bond	7.68%	7.70%	7.52%	7.42%	7.00%	-0.02	0.17	0.26	0.68
10 Year AAA Corp Bond	7.72%	7.72%	7.64%	7.59%	7.73%	0.00	0.08	0.14	-0.01

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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