

DAILY DEBT DASHBOARD



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

24 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	23-08-2023	22-08-2023	14-08-2023	20-07-2023	24-08-2022	1-day	1-week	1-month	1-year
Call Rate	6.00%	5.80%	6.50%	6.50%	4.70%	0.20	-0.50	-0.50	1.30
MIBOR	6.85%	6.84%	6.65%	6.54%	5.30%	0.01	0.20	0.31	1.55
CBLO	6.75%	6.75%	6.65%	6.34%	4.68%	0.00	0.10	0.41	2.07

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	23-08-2023	22-08-2023	14-08-2023	20-07-2023	25-08-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.85%	6.80%	6.78%	6.69%	5.58%	0.05	0.07	0.16	1.27
182 Days T-Bill	7.03%	6.99%	6.93%	6.84%	5.95%	0.04	0.10	0.19	1.08
365 Days T-Bill	7.05%	7.01%	6.93%	6.87%	6.17%	0.04	0.12	0.18	0.88

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	23-08-2023	22-08-2023	14-08-2023	20-07-2023	19-08-2022	1-day	1-week	1-month	1-year
1 Month CD	6.91%	6.93%	6.92%	6.76%	5.58%	-0.02	-0.01	0.15	1.33
3 Months CD	7.04%	7.10%	7.07%	6.98%	5.80%	-0.06	-0.03	0.06	1.24
6 Months CD	7.26%	7.37%	7.23%	7.11%	6.19%	-0.11	0.03	0.15	1.07
1 Year CD	7.37%	7.53%	7.52%	7.37%	6.65%	-0.16	-0.15	0.00	0.72

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	24-08-2023	23-08-2023	17-08-2023	24-07-2023	31-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.20%	7.20%	7.18%	6.98%	5.95%	0.00	0.02	0.22	1.25
3 Months CP	7.38%	7.38%	7.40%	7.18%	6.35%	0.00	-0.02	0.20	1.03
6 Months CP	7.62%	7.62%	7.65%	7.45%	6.65%	0.00	-0.03	0.17	0.97
1 Year CP	7.85%	7.85%	7.85%	7.70%	7.10%	0.00	0.00	0.15	0.75

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	23-08-2023	22-08-2023	14-08-2023	17-07-2023	18-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.06%	7.07%	7.08%	7.00%	6.08%	-0.02	-0.02	0.06	0.98
3 Years Gilt	7.17%	7.19%	7.19%	7.03%	7.16%	-0.02	-0.02	0.14	0.01
5 Years Gilt	7.18%	7.20%	7.19%	7.06%	7.39%	-0.02	-0.01	0.11	-0.21
10 Year Gilt	7.19%	7.22%	7.20%	7.07%	7.05%	-0.02	-0.01	0.12	0.15
1 Year AAA PSU	7.18%	7.19%	7.25%	7.08%	7.36%	-0.01	-0.07	0.10	-0.18
3 Year AAA PSU	7.69%	7.65%	7.43%	7.33%	6.97%	0.04	0.26	0.37	0.73
5 Year AAA PSU	7.63%	7.65%	7.51%	7.50%	7.70%	-0.02	0.12	0.13	-0.07
10 Year AAA PSU	7.61%	7.63%	7.62%	7.56%	7.63%	-0.02	-0.01	0.05	-0.02
1 Year AAA Corp Bond	7.61%	7.63%	7.42%	7.42%	7.67%	-0.02	0.19	0.19	-0.06
3 Year AAA Corp Bond	7.59%	7.61%	7.58%	7.56%	7.73%	-0.02	0.01	0.03	-0.14
5 Year AAA Corp Bond	7.72%	7.68%	7.52%	7.41%	7.00%	0.04	0.21	0.31	0.72
10 Year AAA Corp Bond	7.70%	7.72%	7.64%	7.60%	7.79%	-0.02	0.06	0.10	-0.09

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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