

DAILY DEBT DASHBOARD



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

25 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	24-08-2023	23-08-2023	17-08-2023	21-07-2023	25-08-2022	1-day	1-week	1-month	1-year
Call Rate	5.60%	6.00%	6.60%	6.50%	4.80%	-0.40	-1.00	-0.90	0.80
MIBOR	6.85%	6.85%	6.85%	6.66%	5.31%	0.00	0.00	0.19	1.54
CBLO	6.76%	6.75%	6.65%	6.34%	4.68%	0.01	0.11	0.42	2.08

Treasury Bill	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	21-07-2023	26-08-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.80%	6.85%	6.85%	6.71%	5.57%	-0.05	-0.05	0.09	1.23
182 Days T-Bill	7.00%	7.03%	7.00%	6.83%	6.00%	-0.03	0.00	0.17	1.00
365 Days T-Bill	7.03%	7.05%	7.05%	6.86%	6.16%	-0.02	-0.02	0.17	0.87

Certificate of Deposits	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	21-07-2023	22-08-2022	1-day	1-week	1-month	1-year
1 Month CD	6.94%	6.91%	6.98%	6.74%	5.61%	0.03	-0.04	0.20	1.33
3 Months CD	7.03%	7.04%	7.03%	7.00%	5.89%	-0.01	0.00	0.03	1.14
6 Months CD	7.27%	7.26%	7.31%	7.17%	6.22%	0.01	-0.04	0.10	1.05
1 Year CD	7.42%	7.37%	7.60%	7.42%	6.60%	0.05	-0.18	0.00	0.82

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	7.13%	7.20%	7.18%	6.98%	5.95%	-0.08	-0.06	0.14	1.18
3 Months CP	7.32%	7.32%	7.32%	7.17%	6.35%	0.00	0.00	0.15	0.97
6 Months CP	7.48%	7.48%	7.48%	7.45%	6.65%	0.00	0.00	0.03	0.82
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%	7.17%	7.24%	7.05%	7.10%	0.00	-0.07	0.12	0.07
5 Years Gilt	7.20%	7.18%	7.20%	7.06%	7.34%	0.02	0.00	0.14	-0.14
10 Year Gilt	7.20%	7.19%	7.26%	7.08%	7.06%	0.01	-0.06	0.12	0.14
1 Year AAA PSU	7.20%	7.20%	7.22%	7.07%	7.45%	0.00	-0.02	0.13	-0.25
3 Year AAA PSU	7.67%	7.69%	7.55%	7.33%	7.02%	-0.02	0.12	0.34	0.65
5 Year AAA PSU	7.62%	7.63%	7.58%	7.50%	7.64%	-0.01	0.04	0.12	-0.02
10 Year AAA PSU	7.59%	7.61%	7.67%	7.55%	7.59%	-0.02	-0.08	0.04	0.00
1 Year AAA Corp Bond	7.62%	7.61%	7.50%	7.40%	7.64%	0.01	0.12	0.22	-0.02
3 Year AAA Corp Bond	7.59%	7.59%	7.62%	7.53%	7.72%	0.00	-0.04	0.06	-0.13
5 Year AAA Corp Bond	7.70%	7.72%	7.64%	7.41%	7.06%	-0.02	0.06	0.29	0.64
10 Year AAA Corp Bond	7.69%	7.70%	7.71%	7.60%	7.73%	-0.01	-0.02	0.09	-0.04

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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