

DAILY DEBT DASHBOARD



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

28 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	25-08-2023	24-08-2023	18-08-2023	24-07-2023	26-08-2022	1-day	1-week	1-month	1-year
Call Rate	6.60%	5.60%	6.05%	6.21%	5.20%	1.00	0.55	0.39	1.40
MIBOR	6.84%	6.85%	6.74%	6.65%	5.31%	-0.01	0.10	0.19	1.53
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	25-08-2023	24-08-2023	18-08-2023	24-07-2023	29-08-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.81%	6.80%	6.83%	6.70%	5.64%	0.01	-0.02	0.11	1.17
182 Days T-Bill	7.01%	7.00%	7.01%	6.84%	6.06%	0.01	0.00	0.17	0.95
365 Days T-Bill	7.02%	7.03%	7.03%	6.86%	6.18%	-0.01	-0.01	0.16	0.84

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	25-08-2023	24-08-2023	18-08-2023	24-07-2023	23-08-2022	1-day	1-week	1-month	1-year
1 Month CD	6.91%	6.94%	6.93%	6.75%	5.57%	-0.03	-0.02	0.16	1.34
3 Months CD	7.01%	7.03%	7.05%	6.95%	5.85%	-0.02	-0.04	0.06	1.16
6 Months CD	7.26%	7.27%	7.26%	7.16%	6.18%	-0.01	0.00	0.10	1.08
1 Year CD	7.41%	7.42%	7.55%	7.41%	6.56%	-0.01	-0.14	0.00	0.85

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	25-08-2023	24-08-2023	18-08-2023	24-07-2023	23-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.15%	7.13%	7.20%	6.98%	5.85%	0.03	-0.05	0.17	1.30
3 Months CP	7.33%	7.32%	7.38%	7.17%	6.20%	0.01	-0.05	0.16	1.13
6 Months CP	7.62%	7.48%	7.65%	7.45%	6.65%	0.15	-0.03	0.17	0.97
1 Year CP	7.85%	7.85%	7.80%	7.73%	7.05%	0.00	0.05	0.12	0.80

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	26-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.06%	7.07%	7.08%	7.00%	6.22%	-0.02	-0.02	0.06	0.84
3 Years Gilt	7.19%	7.17%	7.20%	7.03%	7.27%	0.02	-0.01	0.16	-0.09
5 Years Gilt	7.20%	7.18%	7.20%	7.06%	7.42%	0.02	0.00	0.14	-0.23
10 Year Gilt	7.21%	7.20%	7.22%	7.09%	7.26%	0.01	-0.02	0.12	-0.05
1 Year AAA PSU	7.20%	7.20%	7.22%	7.07%	7.47%	0.01	-0.01	0.13	-0.26
3 Year AAA PSU	7.66%	7.67%	7.67%	7.33%	7.51%	-0.01	-0.01	0.33	0.16
5 Year AAA PSU	7.63%	7.62%	7.66%	7.52%	7.62%	0.01	-0.03	0.11	0.01
10 Year AAA PSU	7.62%	7.59%	7.64%	7.58%	7.70%	0.03	-0.02	0.04	-0.08
1 Year AAA Corp Bond	7.63%	7.62%	7.64%	7.43%	7.73%	0.01	-0.01	0.20	-0.10
3 Year AAA Corp Bond	7.60%	7.59%	7.61%	7.56%	7.67%	0.01	-0.01	0.04	-0.07
5 Year AAA Corp Bond	7.69%	7.70%	7.70%	7.41%	7.58%	-0.01	-0.01	0.28	0.11
10 Year AAA Corp Bond	7.70%	7.69%	7.73%	7.62%	7.67%	0.01	-0.03	0.08	0.03

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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