

DAILY DEBT DASHBOARD



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

29 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	29-08-2023	28-08-2023	22-08-2023	26-07-2023	30-08-2022	1-day	1-week	1-month	1-year
Call Rate	6.85%	5.70%	5.80%	6.20%	5.65%	1.15	1.05	0.65	1.20
MIBOR	6.85%	6.84%	6.85%	6.65%	5.30%	0.01	0.00	0.20	1.55
CBLO	6.76%	6.75%	6.75%	6.24%	4.49%	0.01	0.01	0.52	2.27

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	28-08-2023	25-08-2023	21-08-2023	25-07-2023	30-08-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.76%	6.81%	6.81%	6.70%	5.63%	-0.05	-0.05	0.06	1.13
182 Days T-Bill	7.00%	7.01%	7.01%	6.80%	6.06%	-0.01	-0.01	0.20	0.94
365 Days T-Bill	7.02%	7.02%	7.03%	6.86%	6.25%	0.00	-0.01	0.16	0.77

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	28-08-2023	25-08-2023	21-08-2023	25-07-2023	24-08-2022	1-day	1-week	1-month	1-year
1 Month CD	6.95%	6.91%	6.92%	6.77%	5.58%	0.04	0.03	0.18	1.37
3 Months CD	7.02%	7.01%	7.02%	6.97%	5.85%	0.01	0.00	0.05	1.17
6 Months CD	7.25%	7.26%	7.29%	7.18%	6.18%	-0.01	-0.04	0.07	1.07
1 Year CD	7.40%	7.41%	7.45%	7.43%	6.56%	-0.01	-0.05	-0.03	0.84

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	29-08-2023	28-08-2023	22-08-2023	27-07-2023	05-09-2022	1-day	1-week	1-month	1-year
1 Month CP	7.25%	7.25%	7.20%	7.00%	5.83%	0.00	0.05	0.25	1.43
3 Months CP	7.35%	7.38%	7.40%	7.18%	6.15%	-0.03	-0.05	0.17	1.20
6 Months CP	7.62%	7.62%	7.65%	7.40%	6.53%	0.00	-0.03	0.22	1.10
1 Year CP	7.85%	7.85%	7.85%	7.73%	7.10%	0.00	0.00	0.12	0.75

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	28-08-2023	23-08-2023	17-08-2023	18-07-2023	19-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.08%	7.06%	7.13%	6.97%	6.05%	0.02	-0.06	0.11	1.03
3 Years Gilt	7.16%	7.18%	7.19%	7.05%	7.26%	-0.02	-0.03	0.11	-0.10
5 Years Gilt	7.16%	7.18%	7.20%	7.08%	7.45%	-0.02	-0.04	0.09	-0.28
10 Year Gilt	7.18%	7.21%	7.22%	7.08%	7.05%	-0.03	-0.04	0.09	0.13
1 Year AAA PSU	7.16%	7.18%	7.22%	7.10%	7.48%	-0.02	-0.06	0.06	-0.32
3 Year AAA PSU	7.66%	7.66%	7.67%	7.35%	6.89%	0.00	-0.01	0.31	0.77
5 Year AAA PSU	7.64%	7.63%	7.65%	7.53%	7.52%	0.01	-0.01	0.11	0.12
10 Year AAA PSU	7.60%	7.62%	7.63%	7.57%	7.54%	-0.02	-0.03	0.03	0.06
1 Year AAA Corp Bond	7.60%	7.63%	7.64%	7.42%	7.63%	-0.03	-0.04	0.18	-0.03
3 Year AAA Corp Bond	7.57%	7.60%	7.61%	7.56%	7.71%	-0.03	-0.04	0.01	-0.14
5 Year AAA Corp Bond	7.69%	7.69%	7.70%	7.43%	6.92%	0.00	-0.01	0.26	0.77
10 Year AAA Corp Bond	7.71%	7.70%	7.72%	7.63%	7.61%	0.01	-0.01	0.08	0.10

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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