

DAILY DEBT DASHBOARD



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

30 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	6.00%	5.70%	5.80%	6.20%	5.65%	0.30	0.20	-0.20	0.35
MIBOR	6.84%	6.85%	6.84%	6.50%	5.30%	-0.01	0.00	0.34	1.54
CBLO	6.69%	6.61%	6.75%	6.17%	4.60%	0.08	-0.06	0.52	2.09

Treasury Bill	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	31-08-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.80%	6.76%	6.80%	6.71%	5.63%	0.04	0.00	0.09	1.17
182 Days T-Bill	7.00%	7.00%	6.99%	6.86%	6.06%	0.00	0.01	0.14	0.94
365 Days T-Bill	7.01%	7.02%	7.01%	6.88%	6.23%	-0.01	0.00	0.13	0.78

Certificate of Deposits	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	25-08-2022	1-day	1-week	1-month	1-year
1 Month CD	6.98%	6.95%	6.93%	6.79%	5.55%	0.03	0.05	0.19	1.43
3 Months CD	7.03%	7.02%	7.10%	6.94%	5.93%	0.01	-0.07	0.09	1.10
6 Months CD	7.23%	7.25%	7.37%	7.14%	6.27%	-0.02	-0.14	0.09	0.96
1 Year CD	7.38%	7.40%	7.53%	7.42%	6.65%	-0.02	-0.15	-0.04	0.73

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	30-08-2023	29-08-2023	23-08-2023	28-07-2023	06-09-2022	1-day	1-week	1-month	1-year
1 Month CP	7.25%	7.25%	7.20%	6.98%	6.05%	0.00	0.05	0.28	1.20
3 Months CP	7.35%	7.35%	7.38%	7.17%	6.20%	0.00	-0.03	0.18	1.15
6 Months CP	7.62%	7.62%	7.62%	7.40%	6.60%	0.00	0.00	0.22	1.02
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	29-08-2023	28-08-2023	18-08-2023	20-07-2023	20-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.08%	7.08%	7.10%	7.00%	6.14%	0.01	-0.01	0.08	0.94
3 Years Gilt	7.16%	7.19%	7.17%	7.08%	7.34%	-0.03	-0.01	0.08	-0.18
5 Years Gilt	7.16%	7.18%	7.18%	7.11%	7.39%	-0.02	-0.02	0.05	-0.23
10 Year Gilt	7.16%	7.18%	7.19%	7.10%	7.18%	-0.02	-0.04	0.06	-0.02
1 Year AAA PSU	7.16%	7.19%	7.19%	7.12%	7.43%	-0.03	-0.03	0.04	-0.27
3 Year AAA PSU	7.65%	7.66%	7.65%	7.34%	7.33%	-0.01	0.00	0.31	0.32
5 Year AAA PSU	7.63%	7.64%	7.65%	7.54%	7.57%	-0.01	-0.02	0.09	0.06
10 Year AAA PSU	7.60%	7.60%	7.63%	7.60%	7.63%	0.00	-0.03	-0.01	-0.03
1 Year AAA Corp Bond	7.59%	7.60%	7.63%	7.43%	7.69%	-0.01	-0.04	0.16	-0.10
3 Year AAA Corp Bond	7.57%	7.57%	7.61%	7.58%	7.60%	0.00	-0.04	-0.01	-0.03
5 Year AAA Corp Bond	7.68%	7.69%	7.68%	7.42%	7.40%	-0.01	0.00	0.26	0.28
10 Year AAA Corp Bond	7.70%	7.71%	7.72%	7.64%	7.63%	-0.01	-0.02	0.06	0.07

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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