

DAILY DEBT DASHBOARD



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

31 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	30-08-2023	29-08-2023	23-08-2023	27-07-2023	01-09-2022	1-day	1-week	1-month	1-year
Call Rate	6.30%	6.00%	6.00%	5.85%	5.55%	0.30	0.30	0.45	0.75
MIBOR	6.80%	6.84%	6.85%	6.43%	5.35%	-0.04	-0.05	0.37	1.45
CBLO	6.60%	6.79%	6.75%	6.50%	4.50%	-0.19	-0.15	0.10	2.10

Treasury Bill	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	27-07-2023	01-09-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.81%	6.80%	6.85%	6.69%	5.63%	0.01	-0.04	0.12	1.18
182 Days T-Bill	7.01%	7.00%	7.03%	6.79%	6.04%	0.01	-0.02	0.22	0.97
365 Days T-Bill	7.03%	7.01%	7.05%	6.87%	6.21%	0.02	-0.02	0.16	0.82

Certificate of Deposits	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	27-07-2023	26-08-2022	1-day	1-week	1-month	1-year
1 Month CD	6.99%	6.98%	6.91%	6.79%	5.59%	0.01	0.08	0.20	1.40
3 Months CD	7.03%	7.03%	7.04%	7.01%	6.00%	0.00	-0.01	0.02	1.03
6 Months CD	7.21%	7.23%	7.26%	7.14%	6.20%	-0.02	-0.05	0.07	1.01
1 Year CD	7.36%	7.38%	7.37%	7.43%	6.94%	-0.02	-0.01	-0.07	0.42

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	31-08-2023	30-08-2023	24-08-2023	31-07-2023	07-09-2022	1-day	1-week	1-month	1-year
1 Month CP	7.25%	7.13%	7.13%	6.98%	6.05%	0.13	0.13	0.28	1.20
3 Months CP	7.30%	7.32%	7.32%	7.15%	6.30%	-0.02	-0.02	0.16	1.00
6 Months CP	7.60%	7.48%	7.48%	7.48%	6.60%	0.13	0.13	0.13	1.00
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	30-08-2023	29-08-2023	21-08-2023	21-07-2023	21-07-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.08%	7.08%	7.10%	6.98%	6.20%	0.00	-0.02	0.10	0.88
3 Years Gilt	7.16%	7.19%	7.17%	7.08%	7.34%	-0.03	-0.01	0.08	-0.18
5 Years Gilt	7.18%	7.18%	7.18%	7.11%	7.39%	0.00	0.00	0.07	-0.21
10 Year Gilt	7.19%	7.18%	7.19%	7.10%	7.18%	0.01	0.00	0.09	0.01
1 Year AAA PSU	7.17%	7.19%	7.20%	7.16%	7.44%	-0.01	-0.02	0.01	-0.26
3 Year AAA PSU	7.67%	7.65%	7.69%	7.35%	7.39%	0.02	-0.02	0.32	0.28
5 Year AAA PSU	7.64%	7.63%	7.63%	7.57%	7.60%	0.01	0.01	0.07	0.04
10 Year AAA PSU	7.60%	7.60%	7.61%	7.65%	7.65%	0.00	-0.01	-0.05	-0.05
1 Year AAA Corp Bond	7.59%	7.59%	7.61%	7.48%	7.69%	0.00	-0.02	0.11	-0.10
3 Year AAA Corp Bond	7.58%	7.57%	7.59%	7.62%	7.62%	0.01	-0.01	-0.04	-0.04
5 Year AAA Corp Bond	7.70%	7.68%	7.72%	7.43%	7.46%	0.02	-0.02	0.27	0.24
10 Year AAA Corp Bond	7.71%	7.70%	7.70%	7.67%	7.65%	0.01	0.01	0.04	0.06

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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