

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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