

# DAILY DEBT DASHBOARD



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

1 August 2023

MPC Announcements*	LATEST	PREVIOUS							
Particulars	08-06-2023	06-04-2023	08-02-2023	07-12-2022	30-09-2022	05-08-2022	08-06-2022	04-05-2022	08-04-2022
Repo	6.50%	6.50%	6.50%	6.25%	5.90%	5.40%	4.90%	4.40%	4.00%
SDF	6.25%	6.25%	6.25%	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%	4.50%	4.50%	4.00%

Overnight	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	31-07-2023	28-07-2023	24-07-2023	28-06-2023	29-07-2022	1-day	1-week	1-month	1-year
Call Rate	5.85%	6.85%	6.21%	6.70%	4.30%	-1.00	-0.36	-0.85	1.55
MIBOR	6.60%	6.50%	6.65%	6.88%	5.33%	0.10	-0.05	-0.28	1.27
CBLO	6.35%	6.34%	6.50%	6.30%	2.60%	0.01	-0.15	0.05	3.75

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	31-07-2023	28-07-2023	24-07-2023	28-06-2023	29-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.71%	6.70%	6.70%	6.73%	5.56%	0.01	0.01	-0.02	1.15
182 Days T-Bill	6.84%	6.85%	6.84%	6.86%	5.89%	-0.01	0.00	-0.02	0.95
365 Days T-Bill	6.88%	6.88%	6.86%	6.86%	6.22%	0.00	0.02	0.02	0.66

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	31-07-2023	28-07-2023	24-07-2023	28-06-2023	26-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.83%	6.81%	6.75%	6.85%	5.47%	0.02	0.08	-0.02	1.36
3 Months CD	7.04%	6.98%	6.95%	6.93%	5.90%	0.06	0.09	0.11	1.14
6 Months CD	7.19%	7.11%	7.16%	7.17%	6.20%	0.08	0.03	0.02	0.99
1 Year CD	7.35%	7.37%	7.41%	7.38%	6.93%	-0.02	-0.06	-0.03	0.42

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	01-08-2023	31-07-2023	25-07-2023	30-06-2023	05-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.07%	6.98%	6.98%	7.13%	5.88%	0.10	0.09	-0.06	1.20
3 Months CP	7.22%	7.15%	7.17%	7.18%	6.10%	0.08	0.05	0.04	1.12
6 Months CP	7.38%	7.48%	7.45%	7.43%	6.63%	-0.09	-0.07	-0.05	0.76
1 Year CP	7.70%	7.70%	7.73%	7.73%	6.90%	0.00	-0.03	-0.03	0.80

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	28-07-2023	27-07-2023	20-07-2023	20-06-2023	24-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.03%	7.00%	7.00%	6.91%	6.20%	0.03	0.03	0.12	0.84
3 Years Gilt	7.12%	7.11%	7.03%	6.99%	6.87%	0.01	0.09	0.13	0.25
5 Years Gilt	7.15%	7.15%	7.06%	7.02%	7.00%	0.01	0.09	0.14	0.16
10 Year Gilt	7.18%	7.16%	7.08%	7.06%	7.12%	0.02	0.10	0.12	0.06
1 Year AAA PSU	7.17%	7.18%	7.10%	7.12%	7.08%	-0.01	0.06	0.05	0.09
3 Year AAA PSU	7.35%	7.35%	7.33%	7.37%	7.03%	0.00	0.02	-0.02	0.32
5 Year AAA PSU	7.58%	7.57%	7.50%	7.42%	7.33%	0.01	0.08	0.16	0.25
10 Year AAA PSU	7.65%	7.65%	7.55%	7.50%	7.33%	0.00	0.09	0.15	0.32
1 Year AAA Corp Bond	7.50%	7.48%	7.40%	7.43%	7.28%	0.02	0.10	0.07	0.22
3 Year AAA Corp Bond	7.65%	7.62%	7.53%	7.45%	7.47%	0.03	0.12	0.20	0.19
5 Year AAA Corp Bond	7.43%	7.43%	7.41%	7.42%	7.05%	0.00	0.02	0.01	0.38
10 Year AAA Corp Bond	7.68%	7.67%	7.60%	7.56%	7.40%	0.01	0.08	0.12	0.28

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

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