

DAILY DEBT DASHBOARD



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

2 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	01-08-2023	31-07-2023	25-07-2023	30-06-2023	01-08-2022	1-day	1-week	1-month	1-year
Call Rate	5.85%	5.85%	5.80%	6.00%	4.40%	0.00	0.05	-0.15	1.45
MIBOR	6.43%	6.60%	6.65%	6.90%	5.32%	-0.17	-0.22	-0.47	1.11
CBLO	6.27%	6.25%	6.20%	6.79%	4.10%	0.02	0.07	-0.52	2.17

Treasury Bill	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	01-08-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.70%	6.71%	6.70%	6.71%	5.52%	-0.01	0.00	-0.01	1.18
182 Days T-Bill	6.83%	6.84%	6.80%	6.82%	5.75%	-0.01	0.03	0.01	1.08
365 Days T-Bill	6.88%	6.88%	6.86%	6.87%	6.31%	0.00	0.02	0.01	0.57

Certificate of Deposits	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	27-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.79%	6.83%	6.77%	6.84%	5.49%	-0.04	0.02	-0.05	1.30
3 Months CD	6.98%	7.04%	6.97%	6.90%	5.80%	-0.06	0.01	0.08	1.18
6 Months CD	7.12%	7.19%	7.18%	7.15%	6.10%	-0.07	-0.06	-0.03	1.02
1 Year CD	7.27%	7.35%	7.43%	7.30%	6.82%	-0.08	-0.16	-0.03	0.45

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	02-08-2023	01-08-2023	26-07-2023	03-07-2023	08-08-2022	1-day	1-week	1-month	1-year
1 Month CP	6.98%	6.98%	7.00%	7.05%	5.98%	0.00	-0.03	-0.08	0.99
3 Months CP	7.15%	7.15%	7.18%	7.18%	6.15%	0.00	-0.04	-0.04	0.99
6 Months CP	7.48%	7.48%	7.43%	7.43%	6.50%	0.00	0.05	0.05	0.97
1 Year CP	7.70%	7.70%	7.73%	7.73%	6.95%	0.00	-0.03	-0.03	0.75

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	01-08-2023	28-07-2023	21-07-2023	22-06-2023	27-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.02%	7.03%	6.98%	6.94%	6.12%	-0.01	0.04	0.08	0.90
3 Years Gilt	7.10%	7.12%	7.07%	7.05%	6.83%	-0.02	0.03	0.05	0.27
5 Years Gilt	7.14%	7.15%	7.09%	7.08%	6.97%	-0.02	0.04	0.05	0.17
10 Year Gilt	7.16%	7.18%	7.11%	7.11%	7.15%	-0.02	0.05	0.05	0.01
1 Year AAA PSU	7.17%	7.16%	7.10%	7.12%	7.13%	0.01	0.07	0.05	0.04
3 Year AAA PSU	7.35%	7.35%	7.33%	7.38%	7.07%	0.00	0.02	-0.03	0.28
5 Year AAA PSU	7.55%	7.58%	7.52%	7.48%	7.40%	-0.03	0.03	0.07	0.15
10 Year AAA PSU	7.63%	7.65%	7.58%	7.56%	7.36%	-0.02	0.04	0.06	0.27
1 Year AAA Corp Bond	7.47%	7.50%	7.43%	7.49%	7.31%	-0.03	0.04	-0.02	0.16
3 Year AAA Corp Bond	7.63%	7.65%	7.56%	7.51%	7.50%	-0.02	0.07	0.13	0.14
5 Year AAA Corp Bond	7.43%	7.43%	7.41%	7.43%	7.09%	0.00	0.02	0.00	0.34
10 Year AAA Corp Bond	7.65%	7.68%	7.62%	7.61%	7.46%	-0.03	0.03	0.04	0.19

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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