

DAILY DEBT DASHBOARD



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

3 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	02-08-2023	01-08-2023	26-07-2023	03-07-2023	02-08-2022	1-day	1-week	1-month	1-year
Call Rate	6.15%	5.85%	6.20%	6.05%	4.40%	0.30	-0.05	0.10	1.75
MIBOR	6.40%	6.43%	6.50%	6.45%	5.34%	-0.03	-0.10	-0.05	1.06
CBLO	6.25%	6.35%	6.26%	6.80%	4.12%	-0.10	-0.01	-0.55	2.13

Treasury Bill	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	02-08-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.71%	6.70%	6.71%	6.69%	5.53%	0.01	0.00	0.02	1.18
182 Days T-Bill	6.86%	6.83%	6.86%	6.81%	5.73%	0.03	0.00	0.05	1.13
365 Days T-Bill	6.91%	6.88%	6.88%	6.82%	6.28%	0.03	0.03	0.09	0.63

Certificate of Deposits	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	28-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.72%	6.79%	6.79%	6.90%	5.72%	-0.07	-0.07	-0.18	1.00
3 Months CD	7.02%	6.98%	6.94%	6.94%	5.93%	0.04	0.08	0.08	1.09
6 Months CD	7.20%	7.12%	7.14%	7.24%	6.25%	0.08	0.06	-0.04	0.95
1 Year CD	7.36%	7.27%	7.42%	7.45%	6.97%	0.09	-0.06	-0.09	0.39

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	03-08-2023	02-08-2023	27-07-2023	04-07-2023	09-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.05%	6.98%	7.00%	7.00%	5.85%	0.08	0.05	0.05	1.20
3 Months CP	7.22%	7.15%	7.18%	7.25%	6.15%	0.08	0.04	-0.03	1.07
6 Months CP	7.48%	7.48%	7.40%	7.43%	6.65%	0.01	0.08	0.05	0.83
1 Year CP	7.70%	7.70%	7.73%	7.73%	7.00%	0.00	-0.03	-0.03	0.70

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	02-08-2023	01-08-2023	24-07-2023	23-06-2023	28-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.01%	7.02%	6.97%	6.93%	6.18%	-0.01	0.04	0.08	0.83
3 Years Gilt	7.10%	7.10%	7.05%	7.05%	6.82%	0.00	0.05	0.06	0.28
5 Years Gilt	7.16%	7.13%	7.11%	7.08%	7.14%	0.03	0.05	0.08	0.02
10 Year Gilt	7.19%	7.16%	7.12%	7.12%	7.16%	0.04	0.07	0.08	0.03
1 Year AAA PSU	7.18%	7.15%	7.12%	7.12%	7.20%	0.03	0.06	0.06	-0.02
3 Year AAA PSU	7.41%	7.35%	7.35%	7.36%	7.04%	0.06	0.06	0.05	0.37
5 Year AAA PSU	7.46%	7.55%	7.53%	7.60%	7.36%	-0.09	-0.07	-0.14	0.09
10 Year AAA PSU	7.56%	7.63%	7.57%	7.50%	7.31%	-0.07	-0.02	0.05	0.24
1 Year AAA Corp Bond	7.38%	7.47%	7.42%	7.46%	7.28%	-0.09	-0.04	-0.08	0.10
3 Year AAA Corp Bond	7.54%	7.63%	7.56%	7.49%	7.47%	-0.09	-0.02	0.05	0.07
5 Year AAA Corp Bond	7.49%	7.43%	7.43%	7.43%	7.05%	0.07	0.07	0.06	0.44
10 Year AAA Corp Bond	7.59%	7.65%	7.63%	7.70%	7.43%	-0.06	-0.04	-0.11	0.16

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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