

DAILY DEBT DASHBOARD



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

4 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	03-08-2023	02-08-2023	27-07-2023	04-07-2023	03-08-2022	1-day	1-week	1-month	1-year
Call Rate	6.15%	6.15%	5.85%	6.25%	4.25%	0.00	0.30	-0.10	1.90
MIBOR	6.39%	6.40%	6.43%	6.43%	5.25%	-0.01	-0.04	-0.04	1.14
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	03-08-2023	02-08-2023	27-07-2023	04-07-2023	03-08-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.71%	6.71%	6.69%	6.68%	5.55%	0.00	0.02	0.03	1.16
182 Days T-Bill	6.88%	6.86%	6.79%	6.80%	5.88%	0.02	0.09	0.08	1.00
365 Days T-Bill	6.92%	6.91%	6.87%	6.82%	6.25%	0.01	0.05	0.10	0.67

Certificate of Deposits	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	29-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.51%	6.72%	6.79%	6.86%	5.60%	-0.21	-0.28	-0.35	0.91
3 Months CD	6.81%	7.02%	7.01%	6.88%	5.86%	-0.21	-0.20	-0.07	0.95
6 Months CD	6.99%	7.20%	7.14%	7.15%	6.19%	-0.21	-0.15	-0.16	0.80
1 Year CD	7.36%	7.36%	7.43%	7.36%	6.91%	0.00	-0.07	0.00	0.45

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-08-2023	03-08-2023	28-07-2023	05-07-2023	10-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.10%	7.05%	6.98%	6.95%	5.95%	0.05	0.13	0.15	1.15
3 Months CP	7.25%	7.22%	7.17%	7.23%	6.15%	0.03	0.08	0.02	1.10
6 Months CP	7.48%	7.48%	7.40%	7.43%	6.65%	0.00	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	03-08-2023	02-08-2023	26-07-2023	26-06-2023	29-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.04%	7.01%	7.00%	6.93%	6.09%	0.03	0.04	0.11	0.95
3 Years Gilt	7.14%	7.10%	7.08%	7.06%	6.81%	0.04	0.06	0.08	0.34
5 Years Gilt	7.18%	7.13%	7.11%	7.08%	7.14%	0.05	0.07	0.10	0.04
10 Year Gilt	7.20%	7.16%	7.12%	7.12%	7.16%	0.04	0.08	0.08	0.04
1 Year AAA PSU	7.20%	7.20%	7.16%	7.11%	7.23%	0.01	0.04	0.10	-0.03
3 Year AAA PSU	7.42%	7.41%	7.34%	7.36%	7.19%	0.01	0.08	0.06	0.23
5 Year AAA PSU	7.49%	7.46%	7.54%	7.60%	7.45%	0.03	-0.05	-0.11	0.03
10 Year AAA PSU	7.60%	7.56%	7.60%	7.52%	7.42%	0.04	-0.01	0.08	0.17
1 Year AAA Corp Bond	7.42%	7.38%	7.43%	7.47%	7.38%	0.04	-0.01	-0.05	0.05
3 Year AAA Corp Bond	7.59%	7.54%	7.58%	7.50%	7.55%	0.05	0.01	0.10	0.04
5 Year AAA Corp Bond	7.50%	7.49%	7.42%	7.43%	7.21%	0.01	0.09	0.07	0.29
10 Year AAA Corp Bond	7.62%	7.59%	7.64%	7.70%	7.52%	0.03	-0.02	-0.08	0.10

Yields risen Yields Fallen No change

Source: Bloomberg, *RBI Press Release

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