

# DAILY DEBT DASHBOARD



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

25 July 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	24-07-2023	21-07-2023	17-07-2023	21-06-2023	22-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.21%	6.50%	5.75%	6.10%	5.20%	-0.29	0.46	0.11	1.01
MIBOR	6.65%	6.66%	6.50%	6.55%	4.90%	-0.01	0.15	0.10	1.75
CBLO	6.56%	6.50%	6.34%	6.29%	4.04%	0.06	0.22	0.27	2.52

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	24-07-2023	21-07-2023	17-07-2023	21-06-2023	22-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.70%	6.71%	6.70%	6.71%	5.41%	-0.01	0.00	-0.01	1.29
182 Days T-Bill	6.84%	6.83%	6.84%	6.89%	5.53%	0.01	0.00	-0.05	1.31
365 Days T-Bill	6.86%	6.86%	6.86%	6.89%	6.15%	0.00	0.00	-0.03	0.71

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	24-07-2023	21-07-2023	17-07-2023	21-06-2023	19-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.75%	6.74%	6.77%	6.83%	5.06%	0.01	-0.02	-0.08	1.69
3 Months CD	6.95%	7.00%	6.88%	6.89%	5.54%	-0.05	0.07	0.06	1.41
6 Months CD	7.16%	7.17%	7.08%	7.11%	5.81%	-0.01	0.08	0.05	1.35
1 Year CD	7.41%	7.42%	7.33%	7.37%	6.53%	-0.01	0.08	0.04	0.88

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	25-07-2023	24-07-2023	18-07-2023	23-06-2023	29-07-2022	1-day	1-week	1-month	1-year
1 Month CP	6.98%	6.98%	6.98%	7.10%	5.95%	0.00	0.00	-0.12	1.03
3 Months CP	7.17%	7.18%	7.16%	7.15%	6.10%	-0.01	0.01	0.02	1.07
6 Months CP	7.45%	7.45%	7.35%	7.48%	6.50%	0.00	0.10	-0.03	0.95
1 Year CP	7.73%	7.73%	7.70%	7.90%	7.00%	0.00	0.03	-0.17	0.73

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	24-07-2023	21-07-2023	14-07-2023	14-06-2023	21-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.97%	6.98%	7.03%	6.90%	6.15%	-0.01	-0.06	0.08	0.82
3 Years Gilt	7.06%	7.03%	6.99%	7.00%	6.76%	0.02	0.06	0.05	0.29
5 Years Gilt	7.06%	7.07%	7.05%	7.00%	7.03%	-0.01	0.01	0.06	0.03
10 Year Gilt	7.08%	7.09%	7.07%	7.04%	7.22%	-0.01	0.01	0.04	-0.14
1 Year AAA PSU	7.09%	7.07%	7.06%	7.09%	7.18%	0.02	0.04	0.01	-0.08
3 Year AAA PSU	7.33%	7.33%	7.40%	7.40%	6.98%	0.00	-0.07	-0.07	0.35
5 Year AAA PSU	7.50%	7.50%	7.58%	7.43%	7.18%	0.00	-0.08	0.06	0.32
10 Year AAA PSU	7.55%	7.56%	7.47%	7.48%	7.23%	-0.01	0.08	0.08	0.32
1 Year AAA Corp Bond	7.40%	7.42%	7.43%	7.44%	7.35%	-0.02	-0.03	-0.04	0.05
3 Year AAA Corp Bond	7.53%	7.56%	7.46%	7.46%	7.48%	-0.03	0.07	0.06	0.05
5 Year AAA Corp Bond	7.41%	7.41%	7.48%	7.45%	6.95%	0.00	-0.07	-0.04	0.46
10 Year AAA Corp Bond	7.60%	7.60%	7.68%	7.57%	7.27%	0.00	-0.08	0.03	0.33

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

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