

DAILY DEBT DASHBOARD



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

26 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	25-07-2023	24-07-2023	18-07-2023	22-06-2023	25-07-2022	1-day	1-week	1-month	1-year
Call Rate	5.80%	6.21%	6.20%	6.25%	5.25%	-0.41	-0.40	-0.45	0.55
MIBOR	6.65%	6.65%	6.50%	6.44%	4.90%	0.00	0.15	0.21	1.75
CBLO	6.38%	6.20%	6.08%	6.26%	3.85%	0.18	0.30	0.12	2.53

Treasury Bill	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	22-06-2023	25-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.70%	6.70%	6.70%	6.70%	5.40%	0.00	0.00	0.00	1.30
182 Days T-Bill	6.80%	6.84%	6.83%	6.87%	5.79%	-0.04	-0.03	-0.07	1.01
365 Days T-Bill	6.86%	6.86%	6.85%	6.87%	6.21%	0.00	0.01	-0.01	0.65

Certificate of Deposits	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	22-06-2023	20-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.77%	6.75%	6.78%	6.88%	5.02%	0.02	-0.01	-0.11	1.75
3 Months CD	6.97%	6.95%	6.98%	6.84%	5.49%	0.02	-0.01	0.13	1.48
6 Months CD	7.18%	7.16%	7.15%	7.11%	5.82%	0.02	0.03	0.07	1.36
1 Year CD	7.43%	7.41%	7.41%	7.42%	6.60%	0.02	0.02	0.01	0.83

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	26-07-2023	25-07-2023	19-07-2023	26-06-2023	01-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.00%	6.98%	6.98%	7.05%	5.83%	0.02	0.02	-0.05	1.18
3 Months CP	7.18%	7.17%	7.16%	7.08%	6.05%	0.01	0.02	0.11	1.13
6 Months CP	7.43%	7.45%	7.40%	7.40%	6.55%	-0.02	0.03	0.03	0.88
1 Year CP	7.73%	7.73%	7.70%	7.70%	7.00%	0.00	0.03	0.03	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	7.07%	7.03%	6.99%	7.00%	6.76%	0.04	0.08	0.07	0.31
5 Years Gilt	7.09%	7.06%	7.02%	7.03%	7.01%	0.04	0.08	0.06	0.08
10 Year Gilt	7.11%	7.08%	7.05%	7.07%	7.18%	0.03	0.06	0.04	-0.07
1 Year AAA PSU	7.10%	7.10%	7.08%	7.07%	7.18%	-0.01	0.02	0.02	-0.09
3 Year AAA PSU	7.33%	7.33%	7.32%	7.38%	6.92%	0.00	0.01	-0.05	0.41
5 Year AAA PSU	7.52%	7.50%	7.46%	7.47%	7.16%	0.02	0.06	0.05	0.36
10 Year AAA PSU	7.58%	7.55%	7.51%	7.51%	7.20%	0.03	0.07	0.08	0.38
1 Year AAA Corp Bond	7.43%	7.40%	7.38%	7.46%	7.31%	0.03	0.05	-0.03	0.12
3 Year AAA Corp Bond	7.56%	7.53%	7.53%	7.49%	7.42%	0.03	0.03	0.07	0.14
5 Year AAA Corp Bond	7.41%	7.41%	7.40%	7.43%	6.89%	0.00	0.01	-0.02	0.52
10 Year AAA Corp Bond	7.62%	7.60%	7.55%	7.60%	7.25%	0.02	0.06	0.02	0.37

Yields risen Yields Fallen No change

Source: Bloomberg, *RBI Press Release

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