

DAILY DEBT DASHBOARD



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

28 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	27-07-2023	26-07-2023	20-07-2023	26-06-2023	27-07-2022	1-day	1-week	1-month	1-year
Call Rate	5.85%	6.20%	6.50%	6.17%	4.40%	-0.35	-0.65	-0.32	1.45
MIBOR	6.43%	6.50%	6.54%	6.80%	5.19%	-0.07	-0.11	-0.37	1.24
CBLO	6.27%	6.26%	6.24%	6.25%	4.15%	0.01	0.03	0.02	2.12

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	27-07-2023	26-07-2023	20-07-2023	26-06-2023	27-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.69%	6.71%	6.69%	6.76%	5.61%	-0.02	0.00	-0.07	1.08
182 Days T-Bill	6.79%	6.86%	6.84%	6.87%	5.96%	-0.07	-0.05	-0.08	0.83
365 Days T-Bill	6.87%	6.88%	6.87%	6.88%	6.19%	-0.01	0.00	-0.01	0.68

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	27-07-2023	26-07-2023	20-07-2023	26-06-2023	22-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.79%	6.79%	6.76%	6.94%	5.26%	0.00	0.03	-0.15	1.53
3 Months CD	7.01%	6.94%	6.98%	6.90%	5.62%	0.07	0.03	0.11	1.39
6 Months CD	7.14%	7.14%	7.11%	7.16%	5.89%	0.00	0.03	-0.02	1.25
1 Year CD	7.43%	7.42%	7.37%	7.35%	6.61%	0.01	0.06	0.08	0.82

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	28-07-2023	27-07-2023	21-07-2023	28-06-2023	03-08-2022	1-day	1-week	1-month	1-year
1 Month CP	7.05%	7.00%	6.98%	7.10%	5.83%	0.05	0.07	-0.05	1.23
3 Months CP	7.17%	7.18%	7.18%	7.15%	6.03%	-0.01	-0.01	0.02	1.15
6 Months CP	7.40%	7.40%	7.45%	7.40%	6.53%	0.00	-0.05	0.00	0.88
1 Year CP	7.70%	7.73%	7.73%	7.70%	6.90%	-0.03	-0.03	0.00	0.80

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	27-07-2023	26-07-2023	18-07-2023	19-06-2023	23-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.00%	7.00%	6.97%	6.91%	6.29%	0.00	0.03	0.10	0.71
3 Years Gilt	7.08%	7.05%	7.03%	7.01%	6.86%	0.03	0.05	0.08	0.22
5 Years Gilt	7.15%	7.11%	7.07%	7.01%	6.96%	0.04	0.08	0.14	0.19
10 Year Gilt	7.17%	7.12%	7.09%	7.06%	7.06%	0.05	0.08	0.11	0.11
1 Year AAA PSU	7.17%	7.12%	7.08%	7.06%	7.11%	0.04	0.09	0.10	0.05
3 Year AAA PSU	7.34%	7.35%	7.34%	7.39%	7.10%	-0.01	0.00	-0.05	0.24
5 Year AAA PSU	7.54%	7.53%	7.49%	7.45%	7.33%	0.01	0.05	0.08	0.21
10 Year AAA PSU	7.60%	7.57%	7.55%	7.50%	7.37%	0.03	0.05	0.11	0.24
1 Year AAA Corp Bond	7.43%	7.42%	7.40%	7.45%	7.45%	0.01	0.03	-0.02	-0.02
3 Year AAA Corp Bond	7.58%	7.56%	7.55%	7.46%	7.54%	0.02	0.03	0.12	0.04
5 Year AAA Corp Bond	7.42%	7.43%	7.42%	7.44%	7.08%	-0.01	0.00	-0.02	0.34
10 Year AAA Corp Bond	7.64%	7.63%	7.59%	7.59%	7.42%	0.01	0.05	0.05	0.22

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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