

# DAILY DEBT DASHBOARD



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

31 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	28-07-2023	27-07-2023	21-07-2023	27-06-2023	28-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.85%	5.85%	6.50%	6.75%	5.15%	1.00	0.35	0.10	1.70
MIBOR	6.50%	6.43%	6.66%	6.89%	5.26%	0.07	-0.16	-0.39	1.24
CBLO	6.44%	6.27%	6.17%	6.15%	4.02%	0.17	0.27	0.29	2.42

Treasury Bill	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	27-06-2023	28-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.70%	6.69%	6.71%	6.78%	5.60%	0.01	-0.01	-0.08	1.10
182 Days T-Bill	6.85%	6.79%	6.83%	6.87%	5.93%	0.06	0.02	-0.02	0.92
365 Days T-Bill	6.88%	6.87%	6.86%	6.86%	6.21%	0.01	0.02	0.02	0.67

Certificate of Deposits	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	27-06-2023	25-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.81%	6.79%	6.74%	6.93%	5.29%	0.02	0.07	-0.12	1.52
3 Months CD	6.98%	7.01%	7.00%	6.91%	5.68%	-0.03	-0.02	0.07	1.30
6 Months CD	7.11%	7.14%	7.17%	7.27%	6.00%	-0.03	-0.06	-0.16	1.11
1 Year CD	7.37%	7.43%	7.42%	7.48%	6.73%	-0.06	-0.05	-0.11	0.64

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	31-07-2023	28-07-2023	24-07-2023	29-06-2023	04-08-2022	1-day	1-week	1-month	1-year
1 Month CP	6.98%	6.98%	6.98%	7.13%	5.85%	0.00	-0.01	-0.16	1.13
3 Months CP	7.15%	7.17%	7.18%	7.18%	6.05%	-0.03	-0.04	-0.04	1.10
6 Months CP	7.48%	7.40%	7.45%	7.43%	6.50%	0.07	0.03	0.05	0.97
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	28-07-2023	27-07-2023	20-07-2023	20-06-2023	24-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.03%	7.00%	7.00%	6.91%	6.20%	0.03	0.03	0.12	0.84
3 Years Gilt	7.11%	7.08%	7.05%	6.99%	6.87%	0.03	0.06	0.12	0.25
5 Years Gilt	7.15%	7.11%	7.07%	7.01%	6.96%	0.03	0.08	0.13	0.19
10 Year Gilt	7.16%	7.12%	7.09%	7.06%	7.06%	0.04	0.07	0.11	0.10
1 Year AAA PSU	7.17%	7.16%	7.07%	7.06%	7.14%	0.01	0.10	0.11	0.04
3 Year AAA PSU	7.35%	7.34%	7.33%	7.37%	7.14%	0.01	0.02	-0.02	0.20
5 Year AAA PSU	7.57%	7.54%	7.50%	7.43%	7.38%	0.03	0.07	0.14	0.19
10 Year AAA PSU	7.65%	7.60%	7.56%	7.49%	7.42%	0.04	0.08	0.16	0.23
1 Year AAA Corp Bond	7.48%	7.43%	7.42%	7.44%	7.49%	0.05	0.06	0.04	-0.01
3 Year AAA Corp Bond	7.62%	7.58%	7.56%	7.45%	7.58%	0.04	0.06	0.17	0.05
5 Year AAA Corp Bond	7.43%	7.42%	7.41%	7.42%	7.12%	0.01	0.02	0.01	0.31
10 Year AAA Corp Bond	7.67%	7.64%	7.60%	7.57%	7.47%	0.03	0.07	0.10	0.19

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

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