

DAILY DEBT DASHBOARD



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

17 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	14-07-2023	13-07-2023	07-07-2023	13-06-2023	14-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.05%	6.20%	6.25%	6.20%	4.40%	-0.15	-0.20	-0.15	1.65
MIBOR	6.45%	6.46%	6.65%	6.44%	4.85%	-0.01	-0.20	0.01	1.60
CBLO	6.34%	4.05%	6.75%	6.98%	3.90%	2.29	-0.41	-0.64	2.44

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-07-2023	13-07-2023	07-07-2023	13-06-2023	14-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.71%	6.71%	6.73%	6.84%	5.17%	0.00	-0.02	-0.13	1.54
182 Days T-Bill	6.84%	6.84%	6.77%	6.86%	5.73%	0.00	0.07	-0.02	1.11
365 Days T-Bill	6.86%	6.86%	6.85%	6.86%	6.11%	0.00	0.01	0.00	0.75

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-07-2023	13-07-2023	07-07-2023	13-06-2023	11-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.83%	6.82%	6.83%	6.80%	4.98%	0.01	0.00	0.03	1.85
3 Months CD	6.93%	6.88%	6.89%	6.92%	5.53%	0.05	0.04	0.01	1.40
6 Months CD	7.13%	7.14%	7.19%	7.17%	5.83%	-0.01	-0.06	-0.04	1.30
1 Year CD	7.39%	7.40%	7.39%	7.32%	6.60%	-0.01	0.00	0.07	0.79

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	17-07-2023	14-07-2023	10-07-2023	15-06-2023	20-07-2022	1-day	1-week	1-month	1-year
1 Month CP	7.00%	7.03%	7.03%	7.05%	5.23%	-0.03	-0.03	-0.05	1.78
3 Months CP	7.20%	7.18%	7.18%	7.15%	5.73%	0.03	0.03	0.05	1.48
6 Months CP	7.35%	7.40%	7.48%	7.50%	6.43%	-0.05	-0.13	-0.15	0.92
1 Year CP	7.70%	7.70%	7.80%	7.75%	6.85%	0.00	-0.10	-0.05	0.85

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-07-2023	13-07-2023	05-07-2023	07-06-2023	13-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.03%	6.97%	6.99%	6.81%	6.10%	0.06	0.05	0.23	0.93
3 Years Gilt	7.04%	7.04%	7.10%	6.92%	6.67%	0.00	-0.07	0.11	0.37
5 Years Gilt	7.07%	7.07%	7.12%	6.96%	6.99%	0.00	-0.05	0.12	0.08
10 Year Gilt	7.08%	7.07%	7.16%	6.99%	7.23%	0.01	-0.08	0.09	-0.15
1 Year AAA PSU	7.10%	7.09%	7.14%	7.01%	7.22%	0.01	-0.03	0.10	-0.11
3 Year AAA PSU	7.40%	7.40%	7.39%	7.40%	6.91%	0.00	0.01	0.00	0.49
5 Year AAA PSU	7.60%	7.60%	7.64%	7.43%	7.19%	0.00	-0.04	0.18	0.41
10 Year AAA PSU	7.49%	7.47%	7.56%	7.43%	7.28%	0.02	-0.06	0.06	0.21
1 Year AAA Corp Bond	7.44%	7.43%	7.52%	7.39%	7.44%	0.01	-0.07	0.05	0.01
3 Year AAA Corp Bond	7.47%	7.44%	7.54%	7.33%	7.56%	0.02	-0.07	0.13	-0.10
5 Year AAA Corp Bond	7.48%	7.48%	7.47%	7.52%	6.88%	0.00	0.01	-0.04	0.59
10 Year AAA Corp Bond	7.70%	7.70%	7.74%	7.59%	7.29%	0.00	-0.04	0.12	0.42

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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