

DAILY DEBT DASHBOARD



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

19 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	18-07-2023	17-07-2023	11-07-2023	15-06-2023	18-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.20%	5.75%	6.20%	5.70%	4.40%	0.45	0.00	0.50	1.80
MIBOR	6.50%	6.50%	6.60%	6.65%	4.85%	0.00	-0.10	-0.15	1.65
CBLO	6.32%	6.08%	6.16%	6.34%	4.19%	0.24	0.16	-0.02	2.13

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	18-07-2023	17-07-2023	11-07-2023	15-06-2023	18-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.70%	6.70%	6.71%	6.72%	5.18%	0.00	-0.01	-0.02	1.52
182 Days T-Bill	6.83%	6.84%	6.78%	6.88%	5.79%	-0.01	0.05	-0.05	1.04
365 Days T-Bill	6.85%	6.86%	6.85%	6.89%	6.13%	-0.01	0.00	-0.04	0.72

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	18-07-2023	17-07-2023	11-07-2023	15-06-2023	13-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.78%	6.77%	6.89%	6.82%	4.85%	0.01	-0.11	-0.04	1.93
3 Months CD	6.98%	6.88%	6.92%	6.86%	5.40%	0.10	0.06	0.12	1.58
6 Months CD	7.15%	7.08%	7.19%	7.07%	5.66%	0.07	-0.04	0.08	1.49
1 Year CD	7.41%	7.33%	7.38%	7.35%	6.38%	0.08	0.03	0.06	1.03

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	19-07-2023	18-07-2023	12-07-2023	19-06-2023	22-07-2022	1-day	1-week	1-month	1-year
1 Month CP	7.03%	6.98%	6.95%	7.05%	5.55%	0.05	0.08	-0.02	1.48
3 Months CP	7.18%	7.16%	7.25%	7.15%	5.90%	0.01	-0.08	0.02	1.28
6 Months CP	7.48%	7.35%	7.43%	7.48%	6.45%	0.13	0.05	0.00	1.03
1 Year CP	7.70%	7.70%	7.80%	7.75%	6.95%	0.00	-0.10	-0.05	0.75

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	18-07-2023	17-07-2023	10-07-2023	09-06-2023	15-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.97%	7.00%	7.01%	6.80%	6.11%	-0.03	-0.04	0.17	0.86
3 Years Gilt	6.99%	7.03%	7.07%	6.97%	6.79%	-0.03	-0.07	0.03	0.21
5 Years Gilt	7.02%	7.05%	7.08%	6.99%	7.03%	-0.03	-0.06	0.03	-0.01
10 Year Gilt	7.05%	7.07%	7.10%	7.03%	7.11%	-0.02	-0.04	0.02	-0.05
1 Year AAA PSU	7.06%	7.06%	7.12%	7.04%	7.19%	0.00	-0.05	0.03	-0.13
3 Year AAA PSU	7.32%	7.40%	7.39%	7.43%	6.88%	-0.08	-0.07	-0.11	0.43
5 Year AAA PSU	7.46%	7.58%	7.62%	7.48%	7.16%	-0.12	-0.16	-0.02	0.29
10 Year AAA PSU	7.51%	7.47%	7.50%	7.47%	7.24%	0.04	0.01	0.04	0.27
1 Year AAA Corp Bond	7.38%	7.43%	7.46%	7.42%	7.40%	-0.05	-0.09	-0.05	-0.02
3 Year AAA Corp Bond	7.53%	7.46%	7.48%	7.36%	7.48%	0.07	0.05	0.17	0.05
5 Year AAA Corp Bond	7.40%	7.48%	7.47%	7.55%	6.86%	-0.08	-0.07	-0.15	0.54
10 Year AAA Corp Bond	7.55%	7.68%	7.72%	7.64%	7.26%	-0.13	-0.17	-0.08	0.30

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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