

DAILY DEBT DASHBOARD



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

20 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	19-07-2023	18-07-2023	12-07-2023	16-06-2023	19-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.20%	6.20%	6.16%	5.80%	4.40%	0.00	0.04	0.40	1.80
MIBOR	6.45%	6.50%	6.50%	6.73%	4.85%	-0.05	-0.05	-0.28	1.60
CBLO	6.46%	6.24%	6.26%	6.37%	4.10%	0.22	0.20	0.09	2.36

Treasury Bill	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	16-06-2023	19-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.70%	6.70%	6.73%	6.75%	5.24%	0.00	-0.03	-0.05	1.46
182 Days T-Bill	6.85%	6.83%	6.85%	6.89%	5.68%	0.02	0.00	-0.04	1.17
365 Days T-Bill	6.87%	6.85%	6.86%	6.89%	6.15%	0.02	0.01	-0.02	0.72

Certificate of Deposits	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	16-06-2023	14-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.73%	6.78%	6.80%	6.82%	4.93%	-0.05	-0.07	-0.09	1.80
3 Months CD	6.99%	6.98%	6.87%	6.89%	5.40%	0.01	0.12	0.10	1.59
6 Months CD	7.13%	7.15%	7.14%	7.10%	5.66%	-0.02	-0.01	0.03	1.47
1 Year CD	7.39%	7.41%	7.40%	7.34%	6.38%	-0.02	-0.01	0.05	1.01

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	20-07-2023	19-07-2023	13-07-2023	20-06-2023	26-07-2022	1-day	1-week	1-month	1-year
1 Month CP	6.97%	6.98%	7.00%	7.05%	5.50%	-0.01	-0.03	-0.08	1.47
3 Months CP	7.15%	7.16%	7.20%	7.15%	5.85%	-0.01	-0.05	0.00	1.30
6 Months CP	7.39%	7.40%	7.38%	7.50%	6.50%	-0.01	0.01	-0.11	0.89
1 Year CP	7.69%	7.70%	7.80%	7.75%	6.85%	-0.01	-0.11	-0.06	0.84

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	7.02%	6.99%	7.08%	6.96%	6.74%	0.02	-0.07	0.06	0.27
5 Years Gilt	7.04%	7.04%	7.06%	6.99%	7.00%	0.00	-0.01	0.05	0.05
10 Year Gilt	7.07%	7.05%	7.12%	7.03%	7.14%	0.02	-0.05	0.04	-0.07
1 Year AAA PSU	7.08%	7.08%	7.08%	7.06%	7.22%	0.01	0.01	0.02	-0.13
3 Year AAA PSU	7.34%	7.32%	7.40%	7.43%	6.97%	0.02	-0.06	-0.09	0.36
5 Year AAA PSU	7.47%	7.46%	7.62%	7.47%	7.19%	0.01	-0.15	0.00	0.28
10 Year AAA PSU	7.53%	7.51%	7.53%	7.46%	7.25%	0.02	0.01	0.07	0.28
1 Year AAA Corp Bond	7.39%	7.38%	7.47%	7.42%	7.39%	0.01	-0.09	-0.04	0.00
3 Year AAA Corp Bond	7.54%	7.53%	7.50%	7.36%	7.47%	0.01	0.04	0.18	0.07
5 Year AAA Corp Bond	7.42%	7.40%	7.48%	7.55%	6.95%	0.02	-0.06	-0.13	0.47
10 Year AAA Corp Bond	7.56%	7.55%	7.72%	7.63%	7.28%	0.01	-0.16	-0.06	0.29

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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