

DAILY DEBT DASHBOARD



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

21 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	20-07-2023	19-07-2023	13-07-2023	19-06-2023	20-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.50%	6.20%	6.20%	6.20%	3.90%	0.30	0.30	0.30	2.60
MIBOR	6.54%	6.45%	6.46%	6.72%	4.87%	0.09	0.08	-0.18	1.67
CBLO	6.17%	6.24%	6.26%	6.37%	4.10%	-0.07	-0.09	-0.20	2.07

Treasury Bill	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	19-06-2023	20-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.69%	6.70%	6.71%	6.76%	5.24%	-0.01	-0.02	-0.07	1.45
182 Days T-Bill	6.84%	6.85%	6.84%	6.87%	5.68%	-0.01	0.00	-0.03	1.16
365 Days T-Bill	6.87%	6.87%	6.86%	6.88%	6.16%	0.00	0.01	-0.01	0.71

Certificate of Deposits	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	19-06-2023	15-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.76%	6.73%	6.82%	6.94%	5.04%	0.03	-0.06	-0.18	1.72
3 Months CD	6.98%	6.99%	6.88%	6.97%	5.51%	-0.01	0.10	0.01	1.47
6 Months CD	7.11%	7.13%	7.14%	7.15%	5.78%	-0.02	-0.03	-0.04	1.33
1 Year CD	7.37%	7.39%	7.40%	7.42%	6.50%	-0.02	-0.03	-0.05	0.87

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	21-07-2023	20-07-2023	14-07-2023	21-06-2023	27-07-2022	1-day	1-week	1-month	1-year
1 Month CP	6.98%	6.97%	7.03%	7.05%	5.83%	0.01	-0.05	-0.07	1.16
3 Months CP	7.18%	7.15%	7.18%	7.12%	6.03%	0.03	0.01	0.06	1.16
6 Months CP	7.45%	7.39%	7.40%	7.40%	6.53%	0.06	0.05	0.05	0.92
1 Year CP	7.73%	7.69%	7.70%	7.70%	7.00%	0.04	0.03	0.03	0.73

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	20-07-2023	18-07-2023	11-07-2023	12-06-2023	16-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.00%	6.97%	6.97%	6.83%	6.22%	0.03	0.04	0.18	0.78
3 Years Gilt	7.03%	7.02%	7.04%	6.97%	6.71%	0.01	-0.01	0.06	0.32
5 Years Gilt	7.06%	7.04%	7.06%	6.99%	7.00%	0.02	0.00	0.07	0.06
10 Year Gilt	7.08%	7.07%	7.07%	7.03%	7.05%	0.01	0.01	0.05	0.03
1 Year AAA PSU	7.10%	7.08%	7.09%	7.06%	7.23%	0.01	0.01	0.04	-0.13
3 Year AAA PSU	7.34%	7.34%	7.40%	7.39%	6.93%	0.00	-0.06	-0.05	0.41
5 Year AAA PSU	7.49%	7.47%	7.60%	7.42%	7.14%	0.02	-0.11	0.06	0.35
10 Year AAA PSU	7.55%	7.53%	7.47%	7.47%	7.21%	0.02	0.08	0.09	0.34
1 Year AAA Corp Bond	7.40%	7.39%	7.43%	7.43%	7.31%	0.01	-0.03	-0.03	0.09
3 Year AAA Corp Bond	7.55%	7.54%	7.44%	7.45%	7.42%	0.01	0.10	0.09	0.13
5 Year AAA Corp Bond	7.42%	7.42%	7.48%	7.44%	6.90%	0.00	-0.06	-0.02	0.51
10 Year AAA Corp Bond	7.59%	7.56%	7.70%	7.56%	7.23%	0.02	-0.12	0.03	0.36

Yields risen Yields Fallen No change

Source: Bloomberg, *RBI Press Release

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