

DAILY DEBT DASHBOARD



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

24 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	21-07-2023	20-07-2023	14-07-2023	20-06-2023	21-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.50%	6.50%	6.05%	6.50%	5.02%	0.00	0.45	0.00	1.48
MIBOR	6.66%	6.54%	6.45%	6.65%	4.85%	0.12	0.21	0.01	1.81
CBLO	6.57%	6.17%	4.05%	6.49%	4.01%	0.40	2.52	0.08	2.56

Treasury Bill	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	20-06-2023	21-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.71%	6.69%	6.71%	6.77%	5.40%	0.02	0.00	-0.06	1.31
182 Days T-Bill	6.83%	6.84%	6.84%	6.87%	5.81%	-0.01	-0.01	-0.04	1.02
365 Days T-Bill	6.86%	6.87%	6.86%	6.86%	6.15%	-0.01	0.00	0.00	0.71

Certificate of Deposits	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	20-06-2023	18-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.74%	6.76%	6.83%	6.89%	4.92%	-0.02	-0.09	-0.15	1.82
3 Months CD	7.00%	6.98%	6.93%	6.91%	5.39%	0.02	0.07	0.09	1.61
6 Months CD	7.17%	7.11%	7.13%	7.13%	5.65%	0.06	0.04	0.04	1.52
1 Year CD	7.42%	7.37%	7.39%	7.38%	6.37%	0.05	0.03	0.04	1.05

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	21-07-2023	20-07-2023	13-07-2023	13-06-2023	17-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.98%	7.00%	6.97%	6.87%	6.13%	-0.02	0.01	0.11	0.85
3 Years Gilt	7.05%	7.03%	7.04%	6.98%	6.72%	0.02	0.01	0.07	0.33
5 Years Gilt	7.07%	7.06%	7.07%	6.99%	7.06%	0.00	0.00	0.08	0.01
10 Year Gilt	7.09%	7.08%	7.08%	7.03%	7.20%	0.01	0.01	0.06	-0.11
1 Year AAA PSU	7.08%	7.08%	7.08%	7.07%	7.22%	0.00	0.01	0.02	-0.13
3 Year AAA PSU	7.33%	7.34%	7.40%	7.37%	6.99%	-0.01	-0.07	-0.04	0.34
5 Year AAA PSU	7.50%	7.49%	7.60%	7.43%	7.17%	0.01	-0.10	0.06	0.32
10 Year AAA PSU	7.56%	7.55%	7.49%	7.47%	7.19%	0.01	0.07	0.10	0.37
1 Year AAA Corp Bond	7.42%	7.40%	7.44%	7.43%	7.34%	0.02	-0.02	-0.01	0.08
3 Year AAA Corp Bond	7.56%	7.55%	7.47%	7.46%	7.46%	0.01	0.09	0.09	0.10
5 Year AAA Corp Bond	7.41%	7.42%	7.48%	7.42%	6.97%	-0.01	-0.07	-0.01	0.44
10 Year AAA Corp Bond	7.60%	7.59%	7.70%	7.57%	7.26%	0.01	-0.11	0.03	0.33

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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