

DAILY DEBT DASHBOARD



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

3 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	30-06-2023	28-06-2023	22-06-2023	30-05-2023	30-06-2022	1-day	1-week	1-month	1-year
Call Rate	6.00%	6.70%	6.25%	6.20%	5.00%	-0.70	-0.25	-0.20	1.00
MIBOR	6.90%	6.88%	6.44%	6.40%	4.86%	0.02	0.46	0.50	2.04
CBLO	6.75%	6.80%	6.25%	6.34%	3.45%	-0.05	0.50	0.41	3.30

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	30-06-2023	28-06-2023	22-06-2023	30-05-2023	30-06-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.71%	6.73%	6.70%	6.76%	5.11%	-0.02	0.01	-0.05	1.60
182 Days T-Bill	6.82%	6.86%	6.87%	6.85%	5.73%	-0.04	-0.05	-0.03	1.09
365 Days T-Bill	6.87%	6.86%	6.87%	6.91%	6.19%	0.01	0.00	-0.04	0.68

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	30-06-2023	28-06-2023	22-06-2023	30-05-2023	27-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.84%	6.85%	6.88%	6.78%	5.00%	-0.01	-0.04	0.06	1.84
3 Months CD	6.90%	6.93%	6.84%	6.96%	5.27%	-0.03	0.06	-0.06	1.63
6 Months CD	7.15%	7.17%	7.11%	7.18%	5.63%	-0.02	0.04	-0.03	1.52
1 Year CD	7.30%	7.38%	7.42%	7.34%	6.50%	-0.08	-0.12	-0.04	0.80

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	30-06-2023	29-06-2023	23-06-2023	31-05-2023	05-07-2022	1-day	1-week	1-month	1-year
1 Month CP	7.13%	7.13%	7.10%	7.10%	5.38%	0.00	0.03	0.03	1.76
3 Months CP	7.18%	7.18%	7.15%	7.27%	5.88%	0.00	0.03	-0.09	1.31
6 Months CP	7.43%	7.43%	7.48%	7.60%	6.43%	0.00	-0.05	-0.17	1.01
1 Year CP	7.73%	7.73%	7.90%	7.80%	6.85%	0.00	-0.17	-0.07	0.88

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	30-06-2023	28-06-2023	22-06-2023	26-05-2023	31-05-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.99%	6.92%	6.94%	6.78%	6.01%	0.06	0.05	0.20	0.97
3 Years Gilt	7.05%	6.99%	7.00%	6.90%	6.86%	0.06	0.04	0.15	0.19
5 Years Gilt	7.08%	7.02%	7.03%	6.95%	7.05%	0.06	0.05	0.13	0.03
10 Year Gilt	7.11%	7.06%	7.07%	7.00%	7.32%	0.05	0.03	0.10	-0.22
1 Year AAA PSU	7.11%	7.12%	7.07%	6.99%	7.31%	-0.01	0.04	0.12	-0.20
3 Year AAA PSU	7.38%	7.37%	7.38%	7.39%	6.37%	0.01	0.00	-0.01	1.01
5 Year AAA PSU	7.48%	7.42%	7.47%	7.40%	7.02%	0.05	0.01	0.08	0.45
10 Year AAA PSU	7.56%	7.50%	7.51%	7.48%	7.28%	0.06	0.05	0.08	0.28
1 Year AAA Corp Bond	7.49%	7.43%	7.46%	7.43%	7.46%	0.06	0.03	0.06	0.03
3 Year AAA Corp Bond	7.51%	7.45%	7.49%	7.48%	7.53%	0.05	0.02	0.03	-0.03
5 Year AAA Corp Bond	7.43%	7.42%	7.43%	7.49%	6.51%	0.01	0.00	-0.06	0.92
10 Year AAA Corp Bond	7.61%	7.56%	7.60%	7.50%	7.18%	0.05	0.01	0.11	0.43

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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