

DAILY DEBT DASHBOARD



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

4 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	03-07-2023	30-06-2023	23-06-2023	31-05-2023	01-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.05%	6.00%	6.70%	5.85%	5.00%	0.05	-0.65	0.20	1.05
MIBOR	6.45%	6.90%	6.61%	6.40%	4.89%	-0.45	-0.16	0.05	1.56
CBLO	6.20%	6.75%	6.15%	6.29%	3.35%	-0.55	0.05	-0.09	2.85

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	03-07-2023	30-06-2023	23-06-2023	31-05-2023	01-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.69%	6.71%	6.71%	6.76%	5.10%	-0.02	-0.02	-0.07	1.59
182 Days T-Bill	6.81%	6.82%	6.87%	6.88%	5.66%	-0.01	-0.06	-0.07	1.15
365 Days T-Bill	6.82%	6.87%	6.89%	6.88%	6.23%	-0.05	-0.07	-0.06	0.59

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	03-07-2023	30-06-2023	23-06-2023	31-05-2023	28-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.90%	6.84%	6.96%	6.81%	5.01%	0.06	-0.06	0.09	1.89
3 Months CD	6.94%	6.90%	6.92%	6.94%	5.40%	0.04	0.02	0.00	1.54
6 Months CD	7.24%	7.15%	7.19%	7.22%	5.82%	0.09	0.05	0.02	1.42
1 Year CD	7.45%	7.30%	7.50%	7.34%	6.69%	0.15	-0.05	0.11	0.76

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-07-2023	03-07-2023	27-06-2023	02-06-2023	07-07-2022	1-day	1-week	1-month	1-year
1 Month CP	7.00%	7.05%	7.08%	7.00%	5.25%	-0.05	-0.08	0.00	1.75
3 Months CP	7.25%	7.18%	7.08%	7.15%	5.85%	0.07	0.17	0.10	1.40
6 Months CP	7.38%	7.43%	7.48%	7.50%	6.30%	-0.05	-0.09	-0.12	1.08
1 Year CP	7.73%	7.73%	7.70%	7.70%	6.85%	0.00	0.03	0.03	0.88

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	03-07-2023	30-06-2023	23-06-2023	29-05-2023	01-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.99%	6.99%	6.93%	6.81%	6.04%	0.00	0.06	0.18	0.94
3 Years Gilt	7.05%	7.05%	7.01%	6.88%	6.86%	0.00	0.04	0.17	0.19
5 Years Gilt	7.09%	7.08%	7.03%	6.91%	7.01%	0.01	0.06	0.18	0.08
10 Year Gilt	7.11%	7.11%	7.08%	6.99%	7.32%	0.00	0.03	0.12	-0.22
1 Year AAA PSU	7.12%	7.12%	7.07%	6.99%	7.31%	0.00	0.05	0.13	-0.19
3 Year AAA PSU	7.36%	7.38%	7.40%	7.40%	6.50%	-0.02	-0.04	-0.04	0.86
5 Year AAA PSU	7.60%	7.48%	7.48%	7.42%	7.01%	0.13	0.13	0.18	0.59
10 Year AAA PSU	7.50%	7.56%	7.51%	7.45%	7.29%	-0.06	0.00	0.05	0.22
1 Year AAA Corp Bond	7.46%	7.49%	7.47%	7.42%	7.46%	-0.03	-0.01	0.04	0.00
3 Year AAA Corp Bond	7.49%	7.51%	7.48%	7.48%	7.54%	-0.02	0.01	0.01	-0.05
5 Year AAA Corp Bond	7.43%	7.43%	7.45%	7.50%	6.64%	0.00	-0.02	-0.06	0.80
10 Year AAA Corp Bond	7.70%	7.61%	7.61%	7.52%	7.17%	0.09	0.09	0.18	0.53

Yields risen Yields Fallen No change

Source: Bloomberg, *RBI Press Release

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