

DAILY DEBT DASHBOARD



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

5 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	04-07-2023	03-07-2023	26-06-2023	01-06-2023	04-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.25%	6.05%	6.17%	6.15%	4.50%	0.20	0.08	0.10	1.75
MIBOR	6.43%	6.45%	6.80%	6.39%	4.90%	-0.02	-0.37	0.04	1.53
CBLO	6.35%	6.20%	6.30%	6.10%	3.60%	0.15	0.05	0.25	2.75

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-07-2023	03-07-2023	26-06-2023	01-06-2023	04-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.68%	6.69%	6.76%	6.74%	5.04%	-0.01	-0.08	-0.06	1.64
182 Days T-Bill	6.80%	6.81%	6.87%	6.85%	5.65%	-0.01	-0.07	-0.05	1.15
365 Days T-Bill	6.82%	6.82%	6.88%	6.87%	6.28%	0.00	-0.06	-0.05	0.54

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-07-2023	03-07-2023	26-06-2023	01-06-2023	29-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.86%	6.90%	6.94%	6.71%	4.95%	-0.04	-0.08	0.15	1.91
3 Months CD	6.88%	6.94%	6.90%	6.90%	5.31%	-0.06	-0.02	-0.02	1.57
6 Months CD	7.15%	7.24%	7.16%	7.22%	5.73%	-0.09	-0.01	-0.07	1.42
1 Year CD	7.36%	7.45%	7.35%	7.32%	6.60%	-0.09	0.01	0.04	0.76

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-07-2023	04-07-2023	28-06-2023	05-06-2023	08-07-2022	1-day	1-week	1-month	1-year
1 Month CP	6.95%	7.00%	7.10%	7.00%	5.13%	-0.05	-0.15	-0.05	1.83
3 Months CP	7.23%	7.25%	7.15%	7.15%	5.75%	-0.02	0.08	0.08	1.48
6 Months CP	7.43%	7.43%	7.40%	7.50%	6.30%	0.00	0.03	-0.07	1.13
1 Year CP	7.70%	7.73%	7.70%	7.70%	6.80%	-0.03	0.00	0.00	0.90

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-07-2023	03-07-2023	26-06-2023	30-05-2023	02-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.00%	6.99%	6.93%	6.80%	6.05%	0.01	0.07	0.20	0.95
3 Years Gilt	7.06%	7.05%	7.01%	6.86%	6.84%	0.01	0.05	0.20	0.22
5 Years Gilt	7.08%	7.09%	7.02%	6.91%	6.97%	-0.01	0.06	0.18	0.11
10 Year Gilt	7.12%	7.11%	7.06%	6.98%	7.33%	0.01	0.06	0.14	-0.21
1 Year AAA PSU	7.12%	7.12%	7.07%	6.98%	7.27%	0.00	0.05	0.14	-0.15
3 Year AAA PSU	7.36%	7.36%	7.39%	7.37%	6.55%	0.00	-0.03	-0.01	0.81
5 Year AAA PSU	7.60%	7.60%	7.45%	7.40%	7.04%	0.00	0.15	0.20	0.56
10 Year AAA PSU	7.52%	7.50%	7.50%	7.42%	7.30%	0.01	0.02	0.09	0.21
1 Year AAA Corp Bond	7.47%	7.46%	7.45%	7.40%	7.47%	0.01	0.02	0.07	0.00
3 Year AAA Corp Bond	7.50%	7.49%	7.46%	7.44%	7.55%	0.01	0.03	0.05	-0.05
5 Year AAA Corp Bond	7.43%	7.43%	7.44%	7.47%	6.69%	0.00	-0.01	-0.03	0.75
10 Year AAA Corp Bond	7.70%	7.70%	7.59%	7.50%	7.20%	0.00	0.11	0.21	0.50

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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