

DAILY DEBT DASHBOARD



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

7 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	06-07-2023	05-07-2023	28-06-2023	05-06-2023	06-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.00%	6.35%	6.70%	6.40%	4.40%	-0.35	-0.70	-0.40	1.60
MIBOR	6.48%	6.44%	6.88%	6.37%	4.90%	0.04	-0.40	0.11	1.58
CBLO	6.18%	6.51%	6.80%	6.26%	3.50%	-0.33	-0.62	-0.08	2.68

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	06-07-2023	05-07-2023	28-06-2023	05-06-2023	06-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.72%	6.73%	6.73%	6.70%	5.10%	-0.01	-0.01	0.02	1.62
182 Days T-Bill	6.82%	6.81%	6.86%	6.83%	5.64%	0.01	-0.04	-0.01	1.18
365 Days T-Bill	6.82%	6.82%	6.86%	6.86%	6.15%	0.00	-0.04	-0.04	0.67

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	06-07-2023	05-07-2023	28-06-2023	05-06-2023	01-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.79%	6.82%	6.85%	6.76%	4.90%	-0.03	-0.06	0.03	1.89
3 Months CD	6.90%	6.83%	6.93%	6.89%	5.50%	0.07	-0.03	0.01	1.40
6 Months CD	7.19%	7.04%	7.17%	7.07%	5.72%	0.15	0.02	0.12	1.47
1 Year CD	7.43%	7.39%	7.38%	7.33%	6.43%	0.04	0.05	0.10	1.00

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	07-07-2023	06-07-2023	30-06-2023	07-06-2023	12-07-2022	1-day	1-week	1-month	1-year
1 Month CP	6.95%	6.95%	7.13%	6.80%	5.15%	0.00	-0.18	0.15	1.80
3 Months CP	7.23%	7.23%	7.18%	7.12%	5.65%	0.00	0.05	0.11	1.58
6 Months CP	7.43%	7.43%	7.43%	7.50%	6.20%	0.00	0.00	-0.07	1.23
1 Year CP	7.70%	7.70%	7.73%	7.70%	6.80%	0.00	-0.03	0.00	0.90

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-07-2023	04-07-2023	27-06-2023	31-05-2023	03-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.99%	7.00%	6.93%	6.81%	6.08%	-0.01	0.06	0.18	0.91
3 Years Gilt	7.08%	7.04%	6.99%	6.88%	6.83%	0.04	0.09	0.20	0.26
5 Years Gilt	7.11%	7.07%	7.02%	6.92%	6.87%	0.04	0.09	0.19	0.24
10 Year Gilt	7.15%	7.11%	7.06%	6.97%	7.34%	0.04	0.10	0.18	-0.19
1 Year AAA PSU	7.17%	7.15%	7.12%	6.98%	7.24%	0.02	0.05	0.19	-0.08
3 Year AAA PSU	7.36%	7.36%	7.37%	7.41%	6.55%	0.00	-0.01	-0.05	0.81
5 Year AAA PSU	7.63%	7.60%	7.42%	7.36%	7.07%	0.03	0.21	0.27	0.56
10 Year AAA PSU	7.54%	7.49%	7.50%	7.38%	7.35%	0.04	0.04	0.16	0.19
1 Year AAA Corp Bond	7.51%	7.46%	7.43%	7.35%	7.46%	0.04	0.07	0.15	0.05
3 Year AAA Corp Bond	7.53%	7.49%	7.45%	7.39%	7.55%	0.04	0.07	0.13	-0.02
5 Year AAA Corp Bond	7.43%	7.43%	7.42%	7.53%	6.68%	0.00	0.02	-0.09	0.75
10 Year AAA Corp Bond	7.73%	7.70%	7.56%	7.52%	7.23%	0.03	0.17	0.21	0.50

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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