

DAILY DEBT DASHBOARD



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

10 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	10-07-2023	07-07-2023	03-07-2023	07-06-2023	08-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.60%	6.25%	6.05%	6.40%	4.50%	0.35	0.55	0.20	2.10
MIBOR	6.65%	6.48%	6.90%	6.39%	4.87%	0.17	-0.25	0.26	1.78
CBLO	6.43%	6.18%	6.75%	6.28%	3.80%	0.25	-0.32	0.15	2.63

Treasury Bill	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	06-06-2023	07-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.73%	6.72%	6.71%	6.72%	5.10%	0.01	0.02	0.01	1.63
182 Days T-Bill	6.77%	6.82%	6.82%	6.83%	5.65%	-0.05	-0.05	-0.06	1.12
365 Days T-Bill	6.85%	6.82%	6.87%	6.85%	6.09%	0.03	-0.02	0.00	0.76

Certificate of Deposits	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	06-06-2023	04-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.83%	6.79%	6.84%	6.76%	4.97%	0.04	-0.01	0.07	1.86
3 Months CD	6.89%	6.90%	6.90%	6.95%	5.49%	-0.01	-0.01	-0.06	1.40
6 Months CD	7.19%	7.19%	7.15%	7.08%	5.71%	0.00	0.04	0.11	1.48
1 Year CD	7.39%	7.43%	7.30%	7.29%	6.44%	-0.04	0.09	0.10	0.95

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	10-07-2023	07-07-2023	03-07-2023	08-06-2023	13-07-2022	1-day	1-week	1-month	1-year
1 Month CP	6.95%	6.95%	7.05%	6.90%	5.13%	0.00	-0.10	0.05	1.83
3 Months CP	7.23%	7.23%	7.18%	7.15%	5.68%	0.00	0.05	0.08	1.56
6 Months CP	7.48%	7.43%	7.43%	7.50%	6.33%	0.05	0.05	-0.03	1.15
1 Year CP	7.80%	7.70%	7.73%	7.70%	6.75%	0.10	0.07	0.10	1.05

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	07-07-2023	05-07-2023	28-06-2023	01-06-2023	07-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.03%	6.99%	6.92%	6.78%	6.14%	0.04	0.11	0.25	0.89
3 Years Gilt	7.10%	7.08%	7.05%	6.87%	6.83%	0.02	0.06	0.24	0.28
5 Years Gilt	7.13%	7.11%	7.08%	6.91%	6.93%	0.02	0.05	0.22	0.20
10 Year Gilt	7.16%	7.15%	7.11%	6.95%	7.32%	0.01	0.06	0.22	-0.16
1 Year AAA PSU	7.16%	7.16%	7.12%	6.98%	7.26%	0.00	0.04	0.18	-0.10
3 Year AAA PSU	7.39%	7.36%	7.38%	7.40%	6.53%	0.03	0.01	-0.01	0.86
5 Year AAA PSU	7.64%	7.63%	7.48%	7.38%	7.04%	0.01	0.17	0.26	0.61
10 Year AAA PSU	7.56%	7.54%	7.56%	7.41%	7.30%	0.02	0.00	0.15	0.26
1 Year AAA Corp Bond	7.52%	7.51%	7.49%	7.37%	7.40%	0.01	0.02	0.14	0.12
3 Year AAA Corp Bond	7.54%	7.53%	7.51%	7.33%	7.48%	0.01	0.03	0.21	0.06
5 Year AAA Corp Bond	7.47%	7.43%	7.43%	7.52%	6.67%	0.03	0.04	-0.05	0.80
10 Year AAA Corp Bond	7.74%	7.73%	7.61%	7.54%	7.19%	0.01	0.13	0.20	0.55

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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