

DAILY DEBT DASHBOARD



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

12 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	12-07-2023	11-07-2023	05-07-2023	09-06-2023	12-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.50%	6.20%	6.35%	5.75%	4.30%	0.30	0.15	0.75	2.20
MIBOR	6.60%	6.60%	6.43%	6.65%	4.85%	0.00	0.17	-0.05	1.75
CBLO	6.36%	6.14%	6.35%	6.43%	3.80%	0.22	0.01	-0.07	2.56

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	11-07-2023	10-07-2023	04-07-2023	08-06-2023	11-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.71%	6.72%	6.68%	6.74%	5.27%	-0.01	0.03	-0.03	1.44
182 Days T-Bill	6.78%	6.81%	6.80%	6.82%	5.74%	-0.03	-0.02	-0.04	1.04
365 Days T-Bill	6.85%	6.86%	6.82%	6.85%	6.10%	-0.01	0.03	0.00	0.75

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	11-07-2023	10-07-2023	04-07-2023	08-06-2023	06-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.89%	6.89%	6.86%	6.87%	4.73%	0.00	0.03	0.02	2.16
3 Months CD	6.92%	6.93%	6.88%	6.89%	5.25%	-0.01	0.04	0.03	1.67
6 Months CD	7.19%	7.19%	7.15%	7.13%	5.46%	0.00	0.04	0.06	1.73
1 Year CD	7.38%	7.38%	7.36%	7.28%	6.13%	0.00	0.02	0.10	1.25

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	12-07-2023	11-07-2023	05-07-2023	12-06-2023	15-07-2022	1-day	1-week	1-month	1-year
1 Month CP	7.03%	6.95%	6.95%	6.95%	5.13%	0.08	0.08	0.08	1.90
3 Months CP	7.18%	7.25%	7.23%	7.18%	5.68%	-0.08	-0.06	-0.01	1.50
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%	7.80%	7.70%	7.70%	6.75%	0.00	0.10	0.10	1.05

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	11-07-2023	10-07-2023	03-07-2023	05-06-2023	09-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.97%	7.01%	6.99%	6.79%	6.06%	-0.04	-0.02	0.17	0.91
3 Years Gilt	7.07%	7.11%	7.06%	6.94%	6.75%	-0.04	0.01	0.13	0.31
5 Years Gilt	7.09%	7.08%	7.07%	6.97%	6.99%	0.01	0.02	0.11	0.09
10 Year Gilt	7.10%	7.10%	7.11%	7.02%	7.27%	0.00	-0.01	0.08	-0.17
1 Year AAA PSU	7.10%	7.09%	7.11%	7.04%	7.28%	0.00	-0.01	0.06	-0.18
3 Year AAA PSU	7.39%	7.40%	7.36%	7.39%	6.55%	-0.01	0.03	0.00	0.84
5 Year AAA PSU	7.62%	7.66%	7.60%	7.38%	7.05%	-0.04	0.02	0.24	0.57
10 Year AAA PSU	7.50%	7.56%	7.52%	7.41%	7.29%	-0.05	-0.01	0.09	0.22
1 Year AAA Corp Bond	7.46%	7.52%	7.47%	7.35%	7.37%	-0.05	-0.01	0.11	0.09
3 Year AAA Corp Bond	7.48%	7.53%	7.50%	7.31%	7.45%	-0.05	-0.02	0.16	0.03
5 Year AAA Corp Bond	7.47%	7.48%	7.43%	7.51%	6.69%	-0.01	0.03	-0.04	0.78
10 Year AAA Corp Bond	7.72%	7.76%	7.70%	7.54%	7.21%	-0.04	0.02	0.18	0.51

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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