

DAILY DEBT DASHBOARD



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

14 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	13-07-2023	12-07-2023	06-07-2023	12-06-2023	13-07-2022	1-day	1-week	1-month	1-year
Call Rate	6.20%	6.16%	6.00%	6.30%	4.30%	0.04	0.20	-0.10	1.90
MIBOR	6.46%	6.50%	6.48%	6.55%	4.85%	-0.04	-0.02	-0.09	1.61
CBLO	6.25%	6.26%	6.18%	6.40%	4.29%	-0.01	0.07	-0.15	1.96

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	13-07-2023	12-07-2023	06-07-2023	12-06-2023	13-07-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.71%	6.73%	6.72%	6.83%	5.22%	-0.02	-0.01	-0.12	1.49
182 Days T-Bill	6.84%	6.85%	6.82%	6.86%	5.72%	-0.01	0.02	-0.02	1.12
365 Days T-Bill	6.86%	6.86%	6.82%	6.86%	6.09%	0.00	0.04	0.00	0.77

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	13-07-2023	12-07-2023	06-07-2023	12-06-2023	08-07-2022	1-day	1-week	1-month	1-year
1 Month CD	6.82%	6.80%	6.79%	6.86%	4.96%	0.02	0.03	-0.04	1.86
3 Months CD	6.88%	6.87%	6.90%	6.96%	5.32%	0.01	-0.02	-0.08	1.56
6 Months CD	7.14%	7.14%	7.19%	7.20%	5.63%	0.00	-0.05	-0.06	1.51
1 Year CD	7.40%	7.40%	7.43%	7.33%	6.40%	0.00	-0.03	0.07	1.00

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-07-2023	13-07-2023	07-07-2023	14-06-2023	19-07-2022	1-day	1-week	1-month	1-year
1 Month CP	7.00%	7.00%	6.95%	7.09%	5.40%	0.00	0.05	-0.09	1.60
3 Months CP	7.12%	7.20%	7.23%	7.20%	5.65%	-0.08	-0.11	-0.08	1.47
6 Months CP	7.40%	7.38%	7.43%	7.50%	6.35%	0.02	-0.03	-0.10	1.05
1 Year CP	7.70%	7.80%	7.70%	7.75%	6.75%	-0.10	0.00	-0.05	0.95

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	13-07-2023	11-07-2023	04-07-2023	06-06-2023	10-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.97%	6.97%	7.00%	6.80%	6.05%	0.00	-0.03	0.17	0.93
3 Years Gilt	7.04%	7.08%	7.08%	6.93%	6.70%	-0.04	-0.04	0.10	0.33
5 Years Gilt	7.06%	7.06%	7.13%	6.94%	7.04%	0.00	-0.08	0.12	0.02
10 Year Gilt	7.07%	7.12%	7.15%	7.01%	7.25%	-0.05	-0.08	0.07	-0.17
1 Year AAA PSU	7.07%	7.08%	7.16%	7.00%	7.29%	-0.01	-0.10	0.06	-0.23
3 Year AAA PSU	7.40%	7.40%	7.36%	7.40%	6.93%	0.00	0.04	0.00	0.47
5 Year AAA PSU	7.60%	7.62%	7.63%	7.46%	7.15%	-0.02	-0.03	0.14	0.45
10 Year AAA PSU	7.47%	7.53%	7.54%	7.46%	7.22%	-0.05	-0.06	0.01	0.25
1 Year AAA Corp Bond	7.43%	7.47%	7.51%	7.42%	7.39%	-0.04	-0.07	0.01	0.05
3 Year AAA Corp Bond	7.44%	7.50%	7.53%	7.37%	7.54%	-0.05	-0.08	0.07	-0.09
5 Year AAA Corp Bond	7.48%	7.48%	7.43%	7.52%	6.91%	0.00	0.04	-0.04	0.57
10 Year AAA Corp Bond	7.70%	7.72%	7.73%	7.62%	7.24%	-0.02	-0.03	0.08	0.46

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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