

DAILY DEBT DASHBOARD



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

26 June 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	23-06-2023	22-06-2023	16-06-2023	24-05-2023	24-06-2022	1-day	1-week	1-month	1-year
Call Rate	6.70%	6.25%	5.80%	6.35%	4.50%	0.45	0.90	0.35	2.20
MIBOR	6.61%	6.44%	6.73%	6.44%	4.81%	0.17	-0.12	0.17	1.80
CBLO	6.30%	6.15%	6.49%	6.20%	3.00%	0.15	-0.19	0.10	3.30

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	23-06-2023	22-06-2023	16-06-2023	24-05-2023	24-06-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.71%	6.70%	6.75%	6.74%	5.06%	0.01	-0.04	-0.03	1.65
182 Days T-Bill	6.87%	6.87%	6.89%	6.89%	5.66%	0.00	-0.02	-0.02	1.21
365 Days T-Bill	6.89%	6.87%	6.89%	6.87%	6.17%	0.02	0.00	0.02	0.72

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	23-06-2023	22-06-2023	16-06-2023	24-05-2023	21-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.96%	6.88%	6.82%	6.82%	4.88%	0.08	0.14	0.14	2.08
3 Months CD	6.92%	6.84%	6.89%	6.96%	5.21%	0.08	0.03	-0.04	1.71
6 Months CD	7.19%	7.11%	7.10%	7.17%	5.61%	0.08	0.09	0.02	1.58
1 Year CD	7.50%	7.42%	7.34%	7.44%	6.52%	0.08	0.16	0.06	0.98

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	23-06-2023	22-06-2023	16-06-2023	24-05-2023	24-06-2022	1-day	1-week	1-month	1-year
1 Month CP	7.10%	7.10%	7.05%	6.95%	5.50%	0.00	0.05	0.15	1.60
3 Months CP	7.15%	7.27%	7.15%	7.18%	5.68%	-0.12	0.00	-0.02	1.48
6 Months CP	7.48%	7.60%	7.50%	7.50%	6.33%	-0.13	-0.03	-0.03	1.15
1 Year CP	7.90%	7.90%	7.75%	7.80%	6.90%	0.00	0.15	0.10	1.00

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	23-06-2023	22-06-2023	14-06-2023	22-05-2023	25-05-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.93%	6.94%	6.90%	6.78%	5.85%	-0.01	0.03	0.15	1.07
3 Years Gilt	7.01%	7.00%	6.96%	6.87%	6.81%	0.01	0.05	0.14	0.20
5 Years Gilt	7.03%	7.03%	6.97%	6.92%	6.93%	-0.01	0.06	0.11	0.09
10 Year Gilt	7.08%	7.07%	7.03%	6.98%	7.35%	0.00	0.05	0.09	-0.28
1 Year AAA PSU	7.07%	7.09%	7.04%	6.99%	7.20%	-0.01	0.04	0.08	-0.12
3 Year AAA PSU	7.40%	7.38%	7.43%	7.35%	6.50%	0.02	-0.03	0.05	0.90
5 Year AAA PSU	7.48%	7.47%	7.47%	7.41%	7.17%	0.01	0.01	0.07	0.31
10 Year AAA PSU	7.51%	7.51%	7.46%	7.43%	7.21%	0.00	0.05	0.07	0.29
1 Year AAA Corp Bond	7.47%	7.46%	7.42%	7.42%	7.39%	0.01	0.05	0.05	0.08
3 Year AAA Corp Bond	7.48%	7.49%	7.36%	7.42%	7.58%	-0.01	0.11	0.05	-0.11
5 Year AAA Corp Bond	7.45%	7.43%	7.55%	7.44%	6.68%	0.02	-0.10	0.01	0.77
10 Year AAA Corp Bond	7.61%	7.60%	7.63%	7.51%	7.23%	0.01	-0.02	0.10	0.38

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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