

DAILY DEBT DASHBOARD



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

27 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	26-06-2023	23-06-2023	19-06-2023	25-05-2023	27-06-2022	1-day	1-week	1-month	1-year
Call Rate	6.17%	6.70%	6.20%	5.75%	4.90%	-0.53	-0.03	0.42	1.27
MIBOR	6.80%	6.61%	6.72%	6.44%	4.81%	0.19	0.08	0.36	1.99
CBLO	6.79%	6.30%	6.29%	6.25%	3.37%	0.49	0.50	0.54	3.42

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	26-06-2023	23-06-2023	19-06-2023	25-05-2023	27-06-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.76%	6.71%	6.76%	6.74%	5.06%	0.05	0.00	0.02	1.70
182 Days T-Bill	6.87%	6.87%	6.87%	6.85%	5.70%	0.00	0.00	0.02	1.17
365 Days T-Bill	6.88%	6.89%	6.88%	6.88%	6.26%	-0.01	0.00	0.00	0.62

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	26-06-2023	23-06-2023	19-06-2023	25-05-2023	22-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.94%	6.96%	6.94%	6.77%	4.96%	-0.02	0.00	0.17	1.98
3 Months CD	6.90%	6.92%	6.97%	6.95%	5.29%	-0.02	-0.07	-0.05	1.61
6 Months CD	7.16%	7.19%	7.15%	7.24%	5.68%	-0.03	0.01	-0.08	1.48
1 Year CD	7.35%	7.50%	7.42%	7.35%	6.59%	-0.15	-0.07	0.00	0.76

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	27-06-2023	26-06-2023	20-06-2023	26-05-2023	28-06-2022	1-day	1-week	1-month	1-year
1 Month CP	7.10%	7.05%	7.05%	7.00%	5.18%	0.05	0.05	0.10	1.93
3 Months CP	7.15%	7.08%	7.15%	7.20%	5.65%	0.08	0.00	-0.05	1.50
6 Months CP	7.40%	7.40%	7.50%	7.55%	6.50%	0.00	-0.10	-0.15	0.90
1 Year CP	7.70%	7.70%	7.75%	7.80%	6.90%	0.00	-0.05	-0.10	0.80

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	26-06-2023	23-06-2023	16-06-2023	23-05-2023	26-05-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.93%	6.93%	6.91%	6.80%	5.87%	0.00	0.02	0.13	1.06
3 Years Gilt	7.01%	7.01%	6.97%	6.89%	6.90%	0.00	0.04	0.12	0.11
5 Years Gilt	7.02%	7.03%	6.99%	6.94%	6.99%	-0.01	0.02	0.08	0.03
10 Year Gilt	7.06%	7.08%	7.03%	7.00%	7.32%	-0.02	0.03	0.06	-0.26
1 Year AAA PSU	7.07%	7.07%	7.06%	7.01%	7.24%	-0.01	0.01	0.06	-0.17
3 Year AAA PSU	7.39%	7.40%	7.39%	7.36%	6.50%	-0.01	0.00	0.03	0.89
5 Year AAA PSU	7.45%	7.48%	7.42%	7.41%	7.17%	-0.02	0.03	0.05	0.29
10 Year AAA PSU	7.50%	7.51%	7.47%	7.43%	7.21%	-0.01	0.03	0.06	0.28
1 Year AAA Corp Bond	7.45%	7.47%	7.43%	7.40%	7.39%	-0.02	0.02	0.05	0.06
3 Year AAA Corp Bond	7.46%	7.48%	7.45%	7.40%	7.58%	-0.01	0.01	0.06	-0.12
5 Year AAA Corp Bond	7.44%	7.45%	7.44%	7.45%	6.68%	-0.01	0.00	-0.01	0.76
10 Year AAA Corp Bond	7.59%	7.61%	7.56%	7.51%	7.23%	-0.02	0.03	0.08	0.36

Yields risen Yields Fallen No change

Source: Bloomberg, *RBI Press Release

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