

DAILY DEBT DASHBOARD



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

28 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	27-06-2023	26-06-2023	20-06-2023	26-05-2023	28-06-2022	1-day	1-week	1-month	1-year
Call Rate	6.75%	6.17%	6.50%	6.20%	4.30%	0.58	0.25	0.55	2.45
MIBOR	6.89%	6.80%	6.65%	6.40%	4.81%	0.09	0.24	0.49	2.08
CBLO	6.80%	6.79%	6.26%	6.31%	3.35%	0.01	0.54	0.49	3.45

Treasury Bill	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
91 Days T-Bill	6.78%	6.76%	6.77%	6.73%	5.12%	0.02	0.01	0.05	1.66
182 Days T-Bill	6.87%	6.87%	6.87%	6.87%	5.75%	0.00	0.00	0.00	1.12
365 Days T-Bill	6.86%	6.88%	6.86%	6.89%	6.24%	-0.02	0.00	-0.03	0.62

Certificate of Deposits	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	23-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.93%	6.94%	6.89%	6.78%	4.95%	-0.01	0.04	0.15	1.98
3 Months CD	6.91%	6.90%	6.91%	7.00%	5.28%	0.01	0.00	-0.09	1.63
6 Months CD	7.27%	7.16%	7.13%	7.18%	5.63%	0.11	0.14	0.09	1.64
1 Year CD	7.48%	7.35%	7.38%	7.30%	6.51%	0.13	0.10	0.18	0.97

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	28-06-2023	27-06-2023	21-06-2023	29-05-2023	29-06-2022	1-day	1-week	1-month	1-year
1 Month CP	7.10%	7.08%	7.05%	7.00%	5.35%	0.02	0.05	0.10	1.75
3 Months CP	7.15%	7.08%	7.12%	7.23%	5.68%	0.08	0.03	-0.08	1.48
6 Months CP	7.40%	7.48%	7.40%	7.55%	6.33%	-0.07	0.00	-0.15	1.08
1 Year CP	7.70%	7.70%	7.70%	7.80%	6.85%	0.00	0.00	-0.10	0.85

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	27-06-2023	26-06-2023	19-06-2023	24-05-2023	27-05-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.93%	6.93%	6.91%	6.79%	5.91%	0.00	0.02	0.14	1.02
3 Years Gilt	6.99%	7.01%	6.98%	6.86%	6.86%	-0.02	0.02	0.13	0.13
5 Years Gilt	7.01%	7.02%	6.99%	6.93%	6.88%	0.00	0.02	0.08	0.13
10 Year Gilt	7.06%	7.06%	7.03%	7.00%	7.24%	0.00	0.02	0.05	-0.19
1 Year AAA PSU	7.06%	7.07%	7.06%	7.01%	7.16%	0.00	0.00	0.06	-0.10
3 Year AAA PSU	7.37%	7.39%	7.37%	7.37%	6.37%	-0.02	0.00	0.00	0.99
5 Year AAA PSU	7.43%	7.45%	7.43%	7.43%	7.07%	-0.02	0.00	0.00	0.36
10 Year AAA PSU	7.49%	7.50%	7.47%	7.45%	7.12%	-0.01	0.02	0.03	0.37
1 Year AAA Corp Bond	7.44%	7.45%	7.43%	7.41%	7.29%	-0.01	0.01	0.03	0.15
3 Year AAA Corp Bond	7.45%	7.46%	7.46%	7.41%	7.49%	-0.01	-0.01	0.04	-0.03
5 Year AAA Corp Bond	7.42%	7.44%	7.42%	7.47%	6.55%	-0.02	0.00	-0.05	0.87
10 Year AAA Corp Bond	7.57%	7.59%	7.57%	7.53%	7.13%	-0.02	0.00	0.04	0.44

Yields risen Yields Fallen No change

Source: Bloomberg, *RBI Press Release

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