

# DAILY DEBT DASHBOARD



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

14 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	12-06-2023	09-06-2023	05-06-2023	11-05-2023	13-06-2022	1-day	1-week	1-month	1-year
Call Rate	6.30%	5.75%	6.40%	6.60%	4.30%	0.55	-0.10	-0.30	2.00
MIBOR	6.55%	6.70%	6.37%	6.90%	4.51%	-0.15	0.18	-0.35	2.04
CBLO	6.15%	6.98%	6.00%	6.76%	3.26%	-0.83	0.15	-0.61	2.89

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	09-06-2023	08-06-2023	02-06-2023	10-05-2023	10-06-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.77%	6.74%	6.72%	6.93%	4.96%	0.03	0.05	-0.16	1.81
182 Days T-Bill	6.87%	6.82%	6.85%	7.02%	5.57%	0.05	0.02	-0.15	1.30
365 Days T-Bill	6.86%	6.86%	6.86%	6.98%	6.07%	0.00	0.00	-0.12	0.79

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	12-06-2023	09-06-2023	05-06-2023	11-05-2023	08-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.86%	6.84%	6.76%	7.05%	4.59%	0.02	0.10	-0.19	2.27
3 Months CD	6.96%	6.93%	6.89%	7.18%	5.12%	0.03	0.07	-0.22	1.84
6 Months CD	7.20%	7.18%	7.07%	7.21%	5.62%	0.02	0.13	-0.01	1.58
1 Year CD	7.33%	7.33%	7.33%	7.42%	6.44%	0.00	0.00	-0.09	0.89

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	13-06-2023	12-06-2023	06-06-2023	12-05-2023	13-06-2022	1-day	1-week	1-month	1-year
1 Month CP	7.09%	6.95%	6.95%	7.25%	4.08%	0.14	0.14	-0.16	3.02
3 Months CP	7.25%	7.18%	7.12%	7.38%	5.28%	0.07	0.13	-0.13	1.98
6 Months CP	7.50%	7.50%	7.50%	7.65%	6.18%	0.00	0.00	-0.15	1.33
1 Year CP	7.75%	7.70%	7.70%	7.90%	6.60%	0.05	0.05	-0.15	1.15

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	12-06-2023	09-06-2023	05-06-2023	11-05-2023	11-05-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.83%	6.80%	6.79%	6.91%	6.02%	0.03	0.04	-0.08	0.81
3 Years Gilt	6.93%	6.95%	6.88%	6.96%	6.96%	-0.01	0.06	-0.03	-0.03
5 Years Gilt	6.95%	6.97%	6.92%	6.97%	7.13%	-0.02	0.03	-0.02	-0.18
10 Year Gilt	7.01%	7.02%	6.97%	7.07%	7.40%	-0.01	0.03	-0.07	-0.39
1 Year AAA PSU	7.02%	7.04%	7.00%	7.02%	7.45%	-0.02	0.02	-0.01	-0.43
3 Year AAA PSU	7.40%	7.39%	7.41%	7.42%	6.31%	0.01	-0.01	-0.03	1.09
5 Year AAA PSU	7.46%	7.45%	7.36%	7.54%	7.10%	0.01	0.09	-0.09	0.36
10 Year AAA PSU	7.46%	7.46%	7.38%	7.41%	7.27%	0.00	0.08	0.06	0.20
1 Year AAA Corp Bond	7.42%	7.40%	7.35%	7.45%	7.52%	0.02	0.07	-0.03	-0.10
3 Year AAA Corp Bond	7.37%	7.34%	7.39%	7.42%	7.63%	0.03	-0.02	-0.05	-0.26
5 Year AAA Corp Bond	7.52%	7.51%	7.53%	7.52%	6.45%	0.01	-0.01	-0.01	1.06
10 Year AAA Corp Bond	7.62%	7.61%	7.52%	7.62%	7.18%	0.01	0.09	0.00	0.44

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

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