

DAILY DEBT DASHBOARD



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

15 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	14-06-2023	13-06-2023	07-06-2023	15-05-2023	15-06-2022	1-day	1-week	1-month	1-year
Call Rate	6.20%	6.20%	6.40%	6.65%	4.30%	0.00	-0.20	-0.45	1.90
MIBOR	6.59%	6.44%	6.49%	6.89%	4.78%	0.15	0.10	-0.30	1.81
CBLO	6.37%	6.34%	6.35%	6.85%	3.00%	0.03	0.02	-0.48	3.37

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-06-2023	13-06-2023	07-06-2023	15-05-2023	15-06-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.77%	6.84%	6.74%	6.87%	5.04%	-0.07	0.03	-0.10	1.73
182 Days T-Bill	6.89%	6.86%	6.85%	6.96%	5.70%	0.03	0.04	-0.07	1.19
365 Days T-Bill	6.89%	6.86%	6.85%	6.98%	6.05%	0.03	0.04	-0.09	0.84

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-06-2023	13-06-2023	07-06-2023	15-05-2023	10-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.80%	6.80%	6.81%	7.00%	4.71%	0.00	-0.01	-0.20	2.09
3 Months CD	6.91%	6.92%	6.91%	7.11%	5.18%	-0.01	0.00	-0.20	1.73
6 Months CD	7.12%	7.17%	7.13%	7.24%	5.58%	-0.05	-0.01	-0.12	1.54
1 Year CD	7.40%	7.32%	7.26%	7.46%	6.50%	0.08	0.14	-0.06	0.90

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	15-06-2023	14-06-2023	08-06-2023	16-05-2023	15-06-2022	1-day	1-week	1-month	1-year
1 Month CP	7.08%	7.09%	6.90%	7.20%	5.45%	-0.01	0.18	-0.13	1.63
3 Months CP	7.13%	7.20%	7.15%	7.38%	5.60%	-0.08	-0.03	-0.26	1.53
6 Months CP	7.48%	7.50%	7.50%	7.75%	6.50%	-0.03	-0.03	-0.28	0.97
1 Year CP	7.75%	7.75%	7.70%	8.00%	6.75%	0.00	0.05	-0.25	1.00

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-06-2023	13-06-2023	07-06-2023	15-05-2023	17-05-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.90%	6.87%	6.81%	6.89%	5.76%	0.02	0.09	0.00	1.13
3 Years Gilt	6.94%	6.92%	6.88%	6.92%	6.86%	0.02	0.06	0.02	0.08
5 Years Gilt	6.96%	6.94%	6.92%	6.96%	7.13%	0.02	0.04	-0.01	-0.17
10 Year Gilt	7.00%	6.99%	6.96%	7.05%	7.36%	0.01	0.04	-0.05	-0.36
1 Year AAA PSU	7.01%	7.00%	6.98%	7.01%	7.42%	0.01	0.03	0.00	-0.41
3 Year AAA PSU	7.43%	7.40%	7.39%	7.40%	6.40%	0.03	0.04	0.03	1.02
5 Year AAA PSU	7.45%	7.43%	7.37%	7.52%	7.14%	0.02	0.07	-0.08	0.31
10 Year AAA PSU	7.45%	7.43%	7.40%	7.38%	7.20%	0.02	0.05	0.08	0.25
1 Year AAA Corp Bond	7.40%	7.39%	7.34%	7.41%	7.34%	0.01	0.06	-0.01	0.07
3 Year AAA Corp Bond	7.34%	7.33%	7.30%	7.38%	7.47%	0.01	0.04	-0.04	-0.13
5 Year AAA Corp Bond	7.55%	7.52%	7.51%	7.50%	6.58%	0.03	0.04	0.05	0.96
10 Year AAA Corp Bond	7.61%	7.59%	7.53%	7.60%	7.20%	0.02	0.07	0.01	0.40

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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