

DAILY DEBT DASHBOARD



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

16 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	15-06-2023	14-06-2023	08-06-2023	16-05-2023	16-06-2022	1-day	1-week	1-month	1-year
Call Rate	5.70%	6.20%	6.75%	6.45%	4.25%	-0.50	-1.05	-0.75	1.45
MIBOR	6.65%	6.59%	6.65%	6.88%	4.77%	0.06	0.00	-0.23	1.88
CBLO	6.49%	6.37%	6.40%	6.76%	3.49%	0.12	0.09	-0.27	3.00

Treasury Bill	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	16-06-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.72%	6.77%	6.74%	6.86%	5.05%	-0.05	-0.02	-0.14	1.67
182 Days T-Bill	6.88%	6.89%	6.82%	6.95%	5.69%	-0.01	0.06	-0.07	1.19
365 Days T-Bill	6.89%	6.89%	6.85%	6.97%	6.08%	0.00	0.04	-0.08	0.81

Certificate of Deposits	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	13-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.82%	6.80%	6.87%	6.95%	4.82%	0.02	-0.05	-0.13	2.00
3 Months CD	6.86%	6.91%	6.89%	7.08%	5.24%	-0.05	-0.03	-0.22	1.62
6 Months CD	7.07%	7.12%	7.13%	7.21%	5.64%	-0.05	-0.06	-0.14	1.43
1 Year CD	7.35%	7.40%	7.28%	7.41%	6.55%	-0.05	0.07	-0.06	0.80

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	16-06-2023	15-06-2023	09-06-2023	17-05-2023	16-06-2022	1-day	1-week	1-month	1-year
1 Month CP	7.05%	7.05%	6.95%	7.15%	5.40%	0.00	0.10	-0.10	1.65
3 Months CP	7.15%	7.15%	7.18%	7.38%	5.60%	0.00	-0.03	-0.22	1.55
6 Months CP	7.50%	7.50%	7.50%	7.65%	6.50%	0.00	0.00	-0.15	1.00
1 Year CP	7.75%	7.75%	7.70%	7.90%	6.75%	0.00	0.05	-0.15	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	6.97%	6.94%	6.94%	6.92%	6.85%	0.03	0.03	0.04	0.12
5 Years Gilt	6.99%	6.96%	6.98%	6.93%	7.13%	0.03	0.01	0.06	-0.14
10 Year Gilt	7.03%	7.00%	7.01%	6.99%	7.33%	0.03	0.03	0.04	-0.30
1 Year AAA PSU	7.04%	7.01%	7.02%	6.96%	7.39%	0.03	0.02	0.08	-0.35
3 Year AAA PSU	7.43%	7.43%	7.39%	7.39%	6.43%	0.00	0.04	0.04	1.00
5 Year AAA PSU	7.48%	7.45%	7.38%	7.50%	7.20%	0.03	0.09	-0.02	0.28
10 Year AAA PSU	7.47%	7.45%	7.41%	7.39%	7.24%	0.02	0.06	0.09	0.23
1 Year AAA Corp Bond	7.42%	7.40%	7.35%	7.41%	7.37%	0.02	0.07	0.01	0.05
3 Year AAA Corp Bond	7.36%	7.34%	7.31%	7.41%	7.52%	0.02	0.05	-0.05	-0.16
5 Year AAA Corp Bond	7.55%	7.55%	7.51%	7.49%	6.61%	0.00	0.04	0.06	0.94
10 Year AAA Corp Bond	7.64%	7.61%	7.54%	7.58%	7.26%	0.03	0.09	0.06	0.37

Yields risen Yields Fallen No change

Source: Bloomberg, *RBI Press Release

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