

DAILY DEBT DASHBOARD



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

20 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	19-06-2023	16-06-2023	12-06-2023	18-05-2023	20-06-2022	1-day	1-week	1-month	1-year
Call Rate	6.20%	5.80%	6.30%	5.75%	4.20%	0.40	-0.10	0.45	2.00
MIBOR	6.72%	6.73%	6.55%	6.55%	4.79%	-0.01	0.17	0.17	1.93
CBLO	6.26%	6.29%	6.15%	6.30%	3.39%	-0.03	0.11	-0.04	2.87

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	19-06-2023	16-06-2023	12-06-2023	18-05-2023	20-06-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.76%	6.75%	6.83%	6.80%	5.03%	0.01	-0.07	-0.04	1.73
182 Days T-Bill	6.87%	6.89%	6.86%	6.94%	5.67%	-0.02	0.01	-0.07	1.20
365 Days T-Bill	6.88%	6.89%	6.86%	6.93%	6.25%	-0.01	0.02	-0.05	0.63

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	19-06-2023	16-06-2023	12-06-2023	18-05-2023	15-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.94%	6.82%	6.86%	6.68%	4.76%	0.12	0.08	0.26	2.18
3 Months CD	6.97%	6.89%	6.96%	6.98%	5.18%	0.08	0.01	-0.01	1.79
6 Months CD	7.15%	7.10%	7.20%	7.23%	5.54%	0.05	-0.05	-0.08	1.61
1 Year CD	7.42%	7.34%	7.33%	7.37%	6.41%	0.08	0.09	0.05	1.01

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	20-06-2023	19-06-2023	13-06-2023	19-05-2023	21-06-2022	1-day	1-week	1-month	1-year
1 Month CP	7.05%	7.05%	7.09%	7.05%	5.18%	0.00	-0.04	0.00	1.88
3 Months CP	7.15%	7.15%	7.25%	7.30%	5.70%	0.00	-0.10	-0.15	1.45
6 Months CP	7.50%	7.48%	7.50%	7.70%	6.55%	0.03	0.00	-0.20	0.95
1 Year CP	7.75%	7.75%	7.75%	7.80%	6.80%	0.00	0.00	-0.05	0.95

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	19-06-2023	16-06-2023	09-06-2023	17-05-2023	20-05-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.91%	6.91%	6.80%	6.84%	5.79%	0.00	0.11	0.07	1.12
3 Years Gilt	6.97%	6.96%	6.93%	6.87%	6.83%	0.01	0.03	0.09	0.13
5 Years Gilt	6.99%	6.97%	6.95%	6.92%	7.10%	0.02	0.04	0.07	-0.11
10 Year Gilt	7.03%	7.03%	7.01%	6.98%	7.30%	0.00	0.03	0.05	-0.26
1 Year AAA PSU	7.06%	7.04%	7.02%	6.99%	7.34%	0.02	0.04	0.07	-0.28
3 Year AAA PSU	7.39%	7.43%	7.40%	7.46%	6.52%	-0.04	-0.01	-0.07	0.87
5 Year AAA PSU	7.42%	7.47%	7.46%	7.43%	7.20%	-0.04	-0.03	-0.01	0.23
10 Year AAA PSU	7.47%	7.46%	7.46%	7.43%	7.28%	0.00	0.00	0.03	0.18
1 Year AAA Corp Bond	7.43%	7.42%	7.42%	7.40%	7.42%	0.01	0.01	0.03	0.01
3 Year AAA Corp Bond	7.45%	7.36%	7.37%	7.39%	7.58%	0.09	0.08	0.06	-0.12
5 Year AAA Corp Bond	7.44%	7.55%	7.52%	7.56%	6.70%	-0.11	-0.08	-0.12	0.74
10 Year AAA Corp Bond	7.56%	7.63%	7.62%	7.53%	7.26%	-0.07	-0.06	0.03	0.30

Yields risen Yields Fallen No change

Source: Bloomberg, *RBI Press Release

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