

# DAILY DEBT DASHBOARD



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

22 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	21-06-2023	20-06-2023	14-06-2023	22-05-2023	22-06-2022	1-day	1-week	1-month	1-year
Call Rate	6.10%	6.50%	6.20%	6.20%	4.40%	-0.40	-0.10	-0.10	1.70
MIBOR	6.55%	6.65%	6.59%	6.45%	4.80%	-0.10	-0.04	0.10	1.75
CBLO	6.15%	6.25%	6.37%	6.40%	3.10%	-0.10	-0.22	-0.25	3.05

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	21-06-2023	20-06-2023	14-06-2023	22-05-2023	22-06-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.71%	6.77%	6.77%	6.67%	5.08%	-0.06	-0.06	0.04	1.63
182 Days T-Bill	6.89%	6.87%	6.89%	6.82%	5.72%	0.02	0.00	0.07	1.17
365 Days T-Bill	6.89%	6.86%	6.89%	6.83%	6.24%	0.03	0.00	0.06	0.65

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	21-06-2023	20-06-2023	14-06-2023	22-05-2023	17-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.83%	6.89%	6.80%	6.63%	4.81%	-0.06	0.03	0.20	2.02
3 Months CD	6.89%	6.91%	6.91%	6.99%	5.23%	-0.02	-0.02	-0.10	1.66
6 Months CD	7.11%	7.13%	7.12%	7.15%	5.65%	-0.02	-0.01	-0.04	1.46
1 Year CD	7.37%	7.38%	7.40%	7.29%	6.59%	-0.01	-0.03	0.08	0.78

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	22-06-2023	21-06-2023	15-06-2023	23-05-2023	23-06-2022	1-day	1-week	1-month	1-year
1 Month CP	7.05%	7.05%	7.05%	7.03%	5.18%	0.00	0.00	0.02	1.88
3 Months CP	7.12%	7.12%	7.15%	7.18%	5.68%	0.00	-0.03	-0.05	1.45
6 Months CP	7.40%	7.40%	7.50%	7.48%	6.33%	0.00	-0.10	-0.07	1.08
1 Year CP	7.70%	7.70%	7.75%	7.80%	6.90%	0.00	-0.05	-0.10	0.80

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	20-06-2023	19-06-2023	12-06-2023	18-05-2023	23-05-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.91%	6.91%	6.83%	6.85%	5.81%	0.00	0.08	0.06	1.10
3 Years Gilt	6.98%	6.98%	6.94%	6.87%	6.91%	0.01	0.04	0.11	0.07
5 Years Gilt	7.00%	6.99%	6.96%	6.87%	7.03%	0.01	0.05	0.13	-0.03
10 Year Gilt	7.04%	7.03%	7.00%	6.97%	7.27%	0.01	0.04	0.07	-0.23
1 Year AAA PSU	7.07%	7.06%	7.01%	6.99%	7.32%	0.01	0.06	0.08	-0.25
3 Year AAA PSU	7.40%	7.37%	7.43%	7.39%	6.42%	0.03	-0.03	0.01	0.98
5 Year AAA PSU	7.43%	7.43%	7.45%	7.42%	7.20%	0.00	-0.01	0.01	0.23
10 Year AAA PSU	7.48%	7.47%	7.45%	7.45%	7.27%	0.01	0.03	0.02	0.21
1 Year AAA Corp Bond	7.44%	7.43%	7.40%	7.42%	7.41%	0.01	0.04	0.02	0.03
3 Year AAA Corp Bond	7.46%	7.46%	7.34%	7.41%	7.59%	0.00	0.12	0.05	-0.13
5 Year AAA Corp Bond	7.45%	7.42%	7.55%	7.49%	6.60%	0.03	-0.10	-0.04	0.85
10 Year AAA Corp Bond	7.57%	7.57%	7.61%	7.52%	7.26%	0.00	-0.04	0.05	0.31

Yields risen Yields Fallen No change

Source: Bloomberg, \*RBI Press Release

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