

DAILY DEBT DASHBOARD



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

6 June 2023

MPC Announcements*	LATEST	PREVIOUS							
Particulars	06-04-2023	08-02-2023	07-12-2022	30-09-2022	05-08-2022	08-06-2022	04-05-2022	08-04-2022	10-02-2022
Repo	6.50%	6.50%	6.25%	5.90%	5.40%	4.90%	4.40%	4.00%	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%	4.00%	4.00%

Overnight	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-06-2023	02-06-2023	29-05-2023	03-05-2023	06-06-2022	1-day	1-week	1-month	1-year
Call Rate	6.40%	5.70%	6.20%	6.45%	4.30%	0.70	0.20	-0.05	2.10
MIBOR	6.37%	6.44%	6.40%	6.74%	4.31%	-0.07	-0.03	-0.37	2.06
CBLO	6.29%	6.43%	6.20%	6.75%	4.30%	-0.14	0.09	-0.46	1.99

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-06-2023	02-06-2023	29-05-2023	03-05-2023	06-06-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.70%	6.72%	6.75%	6.87%	4.97%	-0.02	-0.05	-0.17	1.73
182 Days T-Bill	6.83%	6.85%	6.88%	6.97%	5.54%	-0.02	-0.05	-0.14	1.29
365 Days T-Bill	6.86%	6.87%	6.90%	6.98%	6.00%	-0.01	-0.04	-0.12	0.86

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-06-2023	02-06-2023	29-05-2023	03-05-2023	01-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.76%	6.68%	6.78%	6.91%	4.37%	0.08	-0.02	-0.15	2.39
3 Months CD	6.89%	6.95%	6.99%	7.12%	5.05%	-0.06	-0.10	-0.23	1.84
6 Months CD	7.07%	7.18%	7.18%	7.23%	5.60%	-0.11	-0.11	-0.16	1.47
1 Year CD	7.33%	7.29%	7.37%	7.46%	6.47%	0.04	-0.04	-0.13	0.86

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	06-06-2023	05-06-2023	30-05-2023	05-05-2023	15-06-2022	1-day	1-week	1-month	1-year
1 Month CP	7.03%	7.00%	7.10%	7.25%	5.45%	0.03	-0.07	-0.22	1.58
3 Months CP	7.12%	7.15%	7.27%	7.45%	5.60%	-0.03	-0.15	-0.33	1.52
6 Months CP	7.50%	7.50%	7.60%	7.65%	6.50%	0.00	-0.10	-0.15	1.00
1 Year CP	7.70%	7.70%	7.80%	7.90%	6.75%	0.00	-0.10	-0.20	0.95

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-06-2023	02-06-2023	29-05-2023	03-05-2023	13-05-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.79%	6.79%	6.81%	6.89%	5.71%	0.01	-0.02	-0.10	1.08
3 Years Gilt	6.88%	6.85%	6.92%	6.95%	6.93%	0.03	-0.04	-0.07	-0.05
5 Years Gilt	6.90%	6.92%	6.95%	6.95%	7.13%	-0.02	-0.05	-0.05	-0.22
10 Year Gilt	6.97%	6.95%	7.02%	7.10%	7.37%	0.02	-0.05	-0.13	-0.40
1 Year AAA PSU	6.99%	7.00%	7.01%	7.01%	7.42%	-0.01	-0.02	-0.03	-0.43
3 Year AAA PSU	7.40%	7.41%	7.39%	7.39%	6.40%	-0.01	0.01	0.01	0.99
5 Year AAA PSU	7.38%	7.36%	7.40%	7.50%	7.14%	0.02	-0.01	-0.12	0.24
10 Year AAA PSU	7.41%	7.38%	7.48%	7.38%	7.20%	0.03	-0.06	0.04	0.21
1 Year AAA Corp Bond	7.37%	7.35%	7.43%	7.41%	7.34%	0.02	-0.06	-0.04	0.04
3 Year AAA Corp Bond	7.33%	7.39%	7.48%	7.39%	7.47%	-0.06	-0.14	-0.06	-0.14
5 Year AAA Corp Bond	7.52%	7.53%	7.49%	7.49%	6.58%	-0.01	0.03	0.03	0.93
10 Year AAA Corp Bond	7.54%	7.52%	7.50%	7.58%	7.20%	0.02	0.05	-0.03	0.34

Yields risen Yields Fallen No change

Source: Bloomberg, *RBI Press Release

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