

DAILY DEBT DASHBOARD



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

9 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	08-06-2023	07-06-2023	01-06-2023	09-05-2023	09-06-2022	1-day	1-week	1-month	1-year
Call Rate	6.75%	6.40%	6.15%	6.00%	4.40%	0.35	0.60	0.75	2.35
MIBOR	6.65%	6.49%	6.39%	6.90%	4.33%	0.16	0.26	-0.25	2.32
CBLO	6.98%	6.40%	6.28%	6.39%	3.40%	0.58	0.70	0.59	3.58

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	08-06-2023	07-06-2023	01-06-2023	09-05-2023	09-06-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.74%	6.74%	6.74%	6.91%	4.97%	0.00	0.00	-0.17	1.77
182 Days T-Bill	6.82%	6.85%	6.85%	6.99%	5.54%	-0.03	-0.03	-0.17	1.28
365 Days T-Bill	6.85%	6.85%	6.87%	7.01%	6.09%	0.00	-0.02	-0.16	0.76

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	08-06-2023	07-06-2023	01-06-2023	09-05-2023	06-06-2022	1-day	1-week	1-month	1-year
1 Month CD	6.87%	6.81%	6.71%	7.00%	4.44%	0.06	0.16	-0.13	2.43
3 Months CD	6.89%	6.91%	6.90%	7.12%	5.13%	-0.02	-0.01	-0.23	1.76
6 Months CD	7.13%	7.13%	7.22%	7.18%	5.57%	0.00	-0.09	-0.05	1.56
1 Year CD	7.28%	7.26%	7.32%	7.43%	6.40%	0.02	-0.04	-0.15	0.88

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	09-06-2023	08-06-2023	02-06-2023	10-05-2023	09-06-2022	1-day	1-week	1-month	1-year
1 Month CP	6.95%	6.90%	7.00%	7.25%	5.18%	0.05	-0.05	-0.30	1.78
3 Months CP	7.18%	7.15%	7.15%	7.45%	5.50%	0.03	0.03	-0.27	1.68
6 Months CP	7.50%	7.50%	7.50%	7.65%	6.40%	0.00	0.00	-0.15	1.10
1 Year CP	7.70%	7.70%	7.70%	7.90%	6.65%	0.00	0.00	-0.20	1.05

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	08-06-2023	07-06-2023	01-06-2023	09-05-2023	09-05-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.84%	6.81%	6.78%	6.91%	5.99%	0.03	0.05	-0.08	0.85
3 Years Gilt	6.94%	6.88%	6.86%	6.97%	6.91%	0.06	0.08	-0.02	0.03
5 Years Gilt	6.98%	6.92%	6.91%	6.98%	7.16%	0.05	0.07	-0.01	-0.18
10 Year Gilt	7.01%	6.96%	6.98%	7.12%	7.36%	0.05	0.03	-0.11	-0.35
1 Year AAA PSU	7.02%	6.98%	6.98%	7.04%	7.44%	0.04	0.04	-0.02	-0.42
3 Year AAA PSU	7.39%	7.39%	7.36%	7.42%	6.37%	0.00	0.03	-0.04	1.01
5 Year AAA PSU	7.45%	7.38%	7.42%	7.53%	7.11%	0.06	0.03	-0.09	0.33
10 Year AAA PSU	7.46%	7.41%	7.41%	7.41%	7.30%	0.05	0.05	0.06	0.16
1 Year AAA Corp Bond	7.40%	7.35%	7.39%	7.44%	7.53%	0.05	0.01	-0.04	-0.13
3 Year AAA Corp Bond	7.34%	7.31%	7.44%	7.43%	7.64%	0.03	-0.10	-0.09	-0.30
5 Year AAA Corp Bond	7.51%	7.51%	7.45%	7.52%	6.52%	0.00	0.05	-0.02	0.98
10 Year AAA Corp Bond	7.61%	7.54%	7.52%	7.61%	7.19%	0.06	0.09	0.00	0.41

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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