

DAILY DEBT DASHBOARD



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

03 April 2023

MPC Announcements*	LATEST	PREVIOUS							
Particulars	08-02-2023	07-12-2022	30-09-2022	05-08-2022	08-06-2022	04-05-2022	08-04-2022	10-02-2022	08-12-2021
Repo	6.50%	6.25%	5.90%	5.40%	4.90%	4.40%	4.00%	4.00%	4.00%
SDF	6.25%	3.35%	3.35%	3.35%	3.35%	3.35%	3.35%	3.35%	3.35%
CRR	4.50%	4.50%	4.50%	4.50%	4.50%	4.50%	4.00%	4.00%	4.00%

Overnight	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	03-04-2023	14-02-2023	08-02-2023	16-01-2023	16-02-2022	1-day	1-week	1-month	1-year
Call Rate	6.35%	6.35%	6.80%	6.30%	3.25%	0.00	-0.45	0.05	3.10
MIBOR	7.79%	6.56%	6.14%	6.09%	3.48%	1.23	1.65	1.70	4.31
CBLO	6.35%	6.28%	5.85%	6.03%	3.25%	0.07	0.50	0.32	3.10

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	31-03-2023	13-02-2023	07-02-2023	12-01-2023	15-02-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.66%	6.71%	6.56%	6.38%	3.69%	-0.05	0.10	0.28	2.97
182 Days T-Bill	7.10%	7.00%	6.90%	6.70%	4.15%	0.10	0.20	0.40	2.95
365 Days T-Bill	7.16%	7.08%	6.92%	6.86%	4.45%	0.08	0.24	0.30	2.71

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	31-03-2023	13-02-2023	07-02-2023	12-01-2023	11-02-2022	1-day	1-week	1-month	1-year
1 Month CD	6.62%	6.62%	6.67%	6.51%	3.65%	0.00	-0.05	0.11	2.97
3 Months CD	7.24%	7.20%	7.33%	7.08%	3.91%	0.04	-0.09	0.16	3.33
6 Months CD	7.40%	7.57%	7.51%	7.32%	4.40%	-0.17	-0.11	0.08	3.00
1 Year CD	7.61%	7.72%	7.71%	7.66%	4.91%	-0.11	-0.10	-0.05	2.70

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	03-04-2023	14-02-2023	08-02-2023	16-01-2023	16-02-2022	1-day	1-week	1-month	1-year
1 Month CP	7.00%	6.93%	7.05%	6.85%	3.80%	0.08	-0.05	0.15	3.20
3 Months CP	7.48%	7.48%	7.53%	7.45%	4.30%	0.00	-0.05	0.03	3.18
6 Months CP	7.68%	7.80%	7.83%	7.80%	4.85%	-0.13	-0.15	-0.13	2.83
1 Year CP	8.00%	8.05%	8.05%	8.10%	4.95%	-0.05	-0.05	-0.10	3.05

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	31-03-2023	13-02-2023	31-01-2023	27-12-2022	08-02-2022	1-day	1-week	1-month	1-year
1 Year Gilt	7.12%	7.06%	6.92%	6.74%	4.86%	0.05	0.20	0.37	2.25
3 Years Gilt	7.09%	7.18%	7.12%	6.88%	5.79%	-0.09	-0.03	0.22	1.30
5 Years Gilt	7.17%	7.32%	7.24%	7.13%	6.38%	-0.15	-0.07	0.04	0.79
10 Year Gilt	7.34%	7.37%	7.34%	7.30%	7.12%	-0.03	-0.01	0.04	0.22
1 Year AAA PSU	7.73%	8.63%	7.79%	7.62%	5.08%	-0.90	-0.05	0.11	2.65
3 Year AAA PSU	7.80%	7.80%	7.66%	7.53%	6.32%	0.01	0.15	0.27	1.49
5 Year AAA PSU	7.85%	7.80%	7.69%	7.56%	6.87%	0.04	0.15	0.29	0.97
10 Year AAA PSU	7.81%	7.72%	7.66%	7.62%	7.40%	0.08	0.14	0.19	0.41
1 Year AAA Corp Bond	7.73%	9.24%	8.39%	8.20%	5.80%	-1.50	-0.66	-0.46	1.93
3 Year AAA Corp Bond	7.80%	8.49%	8.36%	8.21%	7.02%	-0.69	-0.55	-0.40	0.78
5 Year AAA Corp Bond	7.85%	8.53%	8.42%	8.27%	7.58%	-0.69	-0.58	-0.42	0.27
10 Year AAA Corp Bond	7.81%	8.57%	8.51%	8.46%	8.17%	-0.77	-0.70	-0.65	-0.37

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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