

DAILY DEBT DASHBOARD



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

5 May 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	04-05-2023	02-05-2023	25-04-2023	27-03-2023	04-05-2022	1-day	1-week	1-month	1-year
Call Rate	6.45%	6.35%	6.50%	6.70%	4.30%	0.10	-0.05	-0.25	2.15
MIBOR	6.88%	6.90%	6.76%	6.61%	3.83%	-0.02	0.12	0.27	3.05
CBLO	6.39%	6.80%	6.96%	6.30%	3.55%	-0.41	-0.57	0.09	2.84

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-05-2023	27-04-2023	21-04-2023	24-03-2023	29-04-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.78%	6.81%	6.78%	6.73%	4.04%	-0.03	0.00	0.05	2.74
182 Days T-Bill	6.97%	6.95%	6.90%	7.19%	4.28%	0.02	0.07	-0.22	2.69
365 Days T-Bill	6.98%	6.99%	6.99%	7.21%	4.77%	-0.01	-0.01	-0.23	2.21

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-05-2023	02-05-2023	25-04-2023	27-03-2023	28-04-2022	1-day	1-week	1-month	1-year
1 Month CD	6.91%	6.95%	7.07%	6.87%	3.89%	-0.04	-0.16	0.04	3.02
3 Months CD	7.14%	7.12%	7.10%	7.33%	3.88%	0.02	0.04	-0.19	3.26
6 Months CD	7.22%	7.19%	7.30%	7.74%	4.24%	0.03	-0.08	-0.52	2.98
1 Year CD	7.46%	7.44%	7.42%	7.68%	5.25%	0.02	0.04	-0.22	2.21

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-05-2023	02-05-2023	25-04-2023	31-03-2023	10-05-2022	1-day	1-week	1-month	1-year
1 Month CP	7.25%	7.05%	7.05%	7.85%	4.93%	0.20	0.20	-0.60	2.33
3 Months CP	7.45%	7.38%	7.27%	7.35%	5.33%	0.08	0.18	0.10	2.13
6 Months CP	7.65%	7.63%	7.60%	7.80%	5.53%	0.03	0.05	-0.15	2.13
1 Year CP	7.90%	7.85%	7.90%	7.95%	5.50%	0.05	0.00	-0.05	2.40

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-05-2023	27-04-2023	21-04-2023	03-03-2023	31-03-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.90%	6.91%	6.91%	7.32%	4.67%	0.00	-0.01	-0.42	2.24
3 Years Gilt	6.92%	6.93%	6.93%	7.09%	6.92%	-0.01	-0.01	-0.17	0.00
5 Years Gilt	6.95%	7.00%	7.01%	7.15%	7.25%	-0.05	-0.06	-0.20	-0.30
7 Years Gilt	7.07%	7.14%	7.23%	7.40%	7.27%	-0.07	-0.16	-0.33	-0.19
10 Year Gilt	7.01%	7.09%	7.13%	7.30%	7.48%	-0.08	-0.12	-0.28	-0.47
1 Year AAA PSU	7.39%	7.55%	7.56%	7.67%	6.59%	-0.16	-0.17	-0.28	0.80
3 Year AAA PSU	7.50%	7.48%	7.47%	7.67%	7.35%	0.02	0.03	-0.17	0.16
5 Year AAA PSU	7.38%	7.49%	7.48%	7.79%	7.46%	-0.11	-0.10	-0.42	-0.08
7 Year AAA PSU	7.41%	7.47%	7.47%	7.64%	7.67%	-0.05	-0.05	-0.23	-0.25
10 Year AAA PSU	7.39%	7.58%	7.58%	7.76%	7.72%	-0.18	-0.18	-0.36	-0.33
1 Year AAA Corp Bond	7.49%	7.60%	7.61%	7.73%	6.64%	-0.11	-0.12	-0.24	0.85
3 Year AAA Corp Bond	7.58%	7.56%	7.57%	7.80%	7.46%	0.01	0.00	-0.23	0.12
5 Year AAA Corp Bond	7.46%	7.57%	7.57%	7.90%	7.57%	-0.11	-0.11	-0.44	-0.11
7 Year AAA Corp Bond	7.51%	7.56%	7.56%	7.72%	7.70%	-0.05	-0.05	-0.21	-0.19
10 Year AAA Corp Bond	7.49%	7.64%	7.64%	7.81%	7.78%	-0.15	-0.15	-0.32	-0.29

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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