

DAILY DEBT DASHBOARD



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

8 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	03-05-2023	26-04-2023	28-03-2023	05-05-2022	1-day	1-week	1-month	1-year
Call Rate	6.80%	6.45%	6.70%	6.15%	4.00%	0.35	0.10	0.65	2.80
MIBOR	6.88%	6.74%	6.85%	6.80%	3.93%	0.14	0.03	0.08	2.95
CBLO	6.39%	6.55%	6.70%	6.09%	3.40%	-0.16	-0.31	0.30	2.99

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-05-2023	03-05-2023	26-04-2023	29-03-2023	05-05-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.86%	6.87%	6.81%	7.00%	4.03%	-0.01	0.05	-0.14	2.83
182 Days T-Bill	6.97%	6.97%	6.95%	7.26%	4.51%	0.00	0.02	-0.29	2.46
365 Days T-Bill	6.98%	6.98%	7.00%	7.26%	4.76%	0.00	-0.02	-0.28	2.22

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-05-2023	03-05-2023	26-04-2023	28-03-2023	29-04-2022	1-day	1-week	1-month	1-year
1 Month CD	7.03%	6.91%	6.95%	7.05%	3.95%	0.12	0.08	-0.02	3.08
3 Months CD	7.14%	7.12%	7.09%	7.68%	3.86%	0.02	0.05	-0.54	3.28
6 Months CD	7.22%	7.23%	7.27%	7.68%	4.24%	-0.01	-0.05	-0.46	2.98
1 Year CD	7.46%	7.46%	7.39%	7.73%	5.30%	0.00	0.07	-0.27	2.16

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-05-2023	04-05-2023	27-04-2023	04-04-2023	12-05-2022	1-day	1-week	1-month	1-year
1 Month CP	7.25%	7.25%	7.15%	7.30%	5.03%	0.00	0.10	-0.05	2.23
3 Months CP	7.45%	7.45%	7.32%	7.65%	5.33%	0.00	0.13	-0.20	2.13
6 Months CP	7.65%	7.65%	7.60%	7.85%	5.53%	0.00	0.05	-0.20	2.13
1 Year CP	7.90%	7.90%	7.75%	8.00%	5.50%	0.00	0.15	-0.10	2.40

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-05-2023	03-05-2023	26-04-2023	17-03-2023	06-04-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.89%	6.89%	6.91%	7.30%	4.69%	0.00	-0.01	-0.41	2.21
3 Years Gilt	6.92%	6.89%	6.94%	7.10%	6.98%	0.03	-0.02	-0.18	-0.06
5 Years Gilt	6.95%	6.94%	6.99%	7.21%	7.22%	0.01	-0.04	-0.26	-0.27
10 Year Gilt	7.07%	7.05%	7.10%	7.44%	7.31%	0.02	-0.03	-0.37	-0.23
1 Year AAA PSU	7.01%	7.01%	7.11%	7.31%	7.40%	0.01	-0.10	-0.30	-0.38
3 Year AAA PSU	7.39%	7.39%	7.56%	7.71%	6.45%	0.00	-0.17	-0.32	0.94
5 Year AAA PSU	7.50%	7.50%	7.46%	7.53%	7.25%	0.00	0.04	-0.03	0.25
10 Year AAA PSU	7.38%	7.38%	7.49%	7.64%	7.41%	0.00	-0.11	-0.26	-0.03
1 Year AAA Corp Bond	7.41%	7.41%	7.48%	7.76%	7.64%	0.00	-0.06	-0.34	-0.23
3 Year AAA Corp Bond	7.39%	7.39%	7.59%	7.59%	7.66%	0.00	-0.19	-0.20	-0.27
5 Year AAA Corp Bond	7.49%	7.49%	7.61%	7.78%	6.52%	0.00	-0.12	-0.29	0.97
10 Year AAA Corp Bond	7.58%	7.58%	7.56%	7.70%	7.34%	0.00	0.01	-0.12	0.23

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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