

DAILY DEBT DASHBOARD



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

9 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	27-04-2023	29-03-2023	06-05-2022	1-day	1-week	1-month	1-year
Call Rate	6.80%	6.45%	6.75%	6.25%	4.25%	0.35	0.05	0.55	2.55
MIBOR	6.88%	6.74%	6.85%	6.85%	3.86%	0.14	0.03	0.03	3.02
CBLO	6.76%	6.39%	6.80%	6.49%	3.37%	0.37	-0.04	0.27	3.39

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	04-05-2023	03-05-2023	27-04-2023	31-03-2023	06-05-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.86%	6.87%	6.81%	6.88%	4.51%	-0.01	0.05	-0.02	2.35
182 Days T-Bill	6.97%	6.97%	6.95%	7.10%	5.09%	0.00	0.02	-0.13	1.88
365 Days T-Bill	6.98%	6.98%	6.98%	7.29%	4.77%	0.00	0.00	-0.31	2.21

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	27-04-2023	29-03-2023	02-05-2022	1-day	1-week	1-month	1-year
1 Month CD	7.03%	6.91%	7.10%	7.25%	4.02%	0.12	-0.07	-0.22	3.01
3 Months CD	7.14%	7.12%	7.08%	7.47%	4.11%	0.02	0.06	-0.33	3.03
6 Months CD	7.22%	7.23%	7.19%	7.58%	4.36%	-0.01	0.03	-0.36	2.86
1 Year CD	7.46%	7.46%	7.44%	7.74%	5.28%	0.00	0.02	-0.28	2.18

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	08-05-2023	04-05-2023	28-04-2023	31-03-2023	04-05-2022	1-day	1-week	1-month	1-year
1 Month CP	7.25%	7.25%	7.15%	7.30%	4.08%	0.00	0.10	-0.05	3.18
3 Months CP	7.45%	7.45%	7.35%	7.35%	4.33%	0.00	0.10	0.10	3.13
6 Months CP	7.65%	7.65%	7.60%	7.80%	4.88%	0.00	0.05	-0.15	2.78
1 Year CP	7.90%	7.90%	7.85%	7.95%	5.45%	0.00	0.05	-0.05	2.45

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	08-05-2023	04-05-2023	28-04-2023	31-03-2023	08-04-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.91%	6.89%	6.90%	7.14%	4.86%	0.02	0.01	-0.23	2.06
3 Years Gilt	6.92%	6.89%	6.93%	7.05%	7.01%	0.03	-0.01	-0.13	-0.09
5 Years Gilt	6.99%	6.95%	7.00%	7.17%	7.24%	0.04	-0.01	-0.18	-0.25
10 Year Gilt	7.05%	7.12%	7.10%	7.44%	7.31%	-0.06	-0.05	-0.39	-0.25
1 Year AAA PSU	7.05%	7.01%	7.12%	7.31%	7.44%	0.04	-0.07	-0.26	-0.39
3 Year AAA PSU	7.39%	7.39%	7.56%	7.57%	6.43%	0.00	-0.17	-0.18	0.97
5 Year AAA PSU	7.50%	7.50%	7.46%	7.41%	7.26%	0.00	0.04	0.09	0.24
10 Year AAA PSU	7.38%	7.38%	7.49%	7.57%	7.41%	0.00	-0.11	-0.19	-0.03
1 Year AAA Corp Bond	7.41%	7.41%	7.48%	7.67%	7.64%	0.00	-0.06	-0.26	-0.23
3 Year AAA Corp Bond	7.39%	7.39%	7.59%	7.54%	7.69%	0.00	-0.19	-0.15	-0.30
5 Year AAA Corp Bond	7.49%	7.49%	7.61%	7.64%	6.49%	0.00	-0.12	-0.15	1.00
10 Year AAA Corp Bond	7.58%	7.58%	7.56%	7.58%	7.36%	0.00	0.01	0.00	0.22

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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