

DAILY DEBT DASHBOARD



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

17 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	17-04-2023	13-04-2023	06-04-2023	09-03-2023	18-04-2022	1-day	1-week	1-month	1-year
Call Rate	6.45%	5.50%	6.40%	6.35%	3.30%	0.95	0.05	0.10	3.15
MIBOR	6.38%	6.39%	6.35%	6.38%	3.61%	-0.01	0.03	0.00	2.77
CBLO	6.38%	6.28%	6.35%	6.40%	3.16%	0.10	0.03	-0.02	3.22

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-04-2023	13-04-2023	06-04-2023	10-03-2023	13-04-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.70%	6.70%	6.76%	6.85%	3.97%	0.00	-0.06	-0.15	2.73
182 Days T-Bill	6.92%	6.92%	7.04%	7.30%	4.43%	0.00	-0.12	-0.38	2.49
365 Days T-Bill	6.97%	7.00%	7.19%	7.46%	4.68%	-0.03	-0.22	-0.49	2.29

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	13-04-2023	12-04-2023	05-04-2023	08-03-2023	08-04-2022	1-day	1-week	1-month	1-year
1 Month CD	6.66%	6.74%	6.84%	6.99%	3.75%	-0.08	-0.18	-0.33	2.91
3 Months CD	7.00%	7.03%	7.08%	7.68%	4.00%	-0.03	-0.08	-0.68	3.00
6 Months CD	7.13%	7.14%	7.32%	7.71%	4.40%	-0.01	-0.19	-0.58	2.73
1 Year CD	7.61%	7.56%	7.70%	7.93%	5.20%	0.05	-0.09	-0.32	2.41

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	17-04-2023	13-04-2023	06-04-2023	09-03-2023	11-04-2022	1-day	1-week	1-month	1-year
1 Month CP	6.95%	6.95%	7.00%	7.95%	4.00%	0.00	-0.05	-1.00	2.95
3 Months CP	7.25%	7.25%	7.30%	8.00%	4.30%	0.00	-0.05	-0.75	2.95
6 Months CP	7.60%	7.70%	7.70%	8.15%	4.85%	-0.10	-0.10	-0.55	2.75
1 Year CP	7.95%	7.95%	7.95%	8.25%	5.18%	0.00	0.00	-0.30	2.77

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	14-04-2023	13-04-2023	07-04-2023	13-03-2023	13-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.95%	6.92%	7.12%	7.12%	4.77%	0.03	-0.17	-0.17	2.18
3 Years Gilt	6.99%	6.93%	7.08%	7.35%	6.81%	0.06	-0.09	-0.37	0.18
5 Years Gilt	7.06%	7.02%	7.14%	7.44%	7.29%	0.04	-0.08	-0.38	-0.23
7 Years Gilt	7.12%	7.14%	7.23%	7.40%	7.27%	-0.03	-0.12	-0.29	-0.15
10 Year Gilt	7.23%	7.22%	7.20%	7.43%	7.50%	0.02	0.03	-0.19	-0.27
1 Year AAA PSU	7.48%	7.48%	7.57%	7.89%	6.35%	0.00	-0.09	-0.41	1.13
3 Year AAA PSU	7.40%	7.40%	7.41%	7.71%	7.33%	0.00	-0.01	-0.31	0.07
5 Year AAA PSU	7.58%	7.58%	7.57%	7.63%	7.66%	0.00	0.01	-0.05	-0.08
7 Year AAA PSU	7.71%	7.71%	7.67%	7.73%	7.89%	0.00	0.04	-0.01	-0.17
10 Year AAA PSU	7.54%	7.54%	7.54%	7.69%	7.95%	0.00	0.00	-0.15	-0.41
1 Year AAA Corp Bond	7.55%	7.55%	7.64%	7.92%	6.39%	0.00	-0.09	-0.37	1.16
3 Year AAA Corp Bond	7.57%	7.57%	7.58%	7.78%	7.41%	0.00	-0.01	-0.22	0.16
5 Year AAA Corp Bond	7.68%	7.68%	7.67%	7.71%	7.75%	0.00	0.01	-0.03	-0.07
7 Year AAA Corp Bond	7.77%	7.77%	7.73%	7.80%	7.89%	0.00	0.04	-0.03	-0.12
10 Year AAA Corp Bond	7.68%	7.68%	7.68%	7.78%	8.00%	0.00	0.00	-0.10	-0.32

Yields risen Yields Fallen No change

Source: Bloomberg, *RBI Press Release

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