

# DAILY DEBT DASHBOARD



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

18 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	18-04-2023	17-04-2023	10-04-2023	10-03-2023	19-04-2022	1-day	1-week	1-month	1-year
Call Rate	6.70%	6.28%	6.21%	6.20%	3.50%	0.42	0.49	0.50	3.20
MIBOR	6.46%	6.38%	6.66%	6.41%	3.74%	0.08	-0.20	0.05	2.72
CBLO	6.63%	6.60%	6.14%	6.35%	3.02%	0.03	0.49	0.28	3.61

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	17-04-2023	14-04-2023	10-04-2023	13-03-2023	18-04-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.73%	6.70%	6.69%	6.89%	4.01%	0.03	0.04	-0.16	2.72
182 Days T-Bill	6.93%	6.92%	6.99%	7.20%	4.38%	0.01	-0.06	-0.27	2.55
365 Days T-Bill	6.98%	6.97%	7.06%	7.44%	4.75%	0.01	-0.08	-0.46	2.23

Certificate of Deposits	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 CD	6.64%	6.66%	6.67%	6.99%	3.66%	-0.02	-0.03	-0.35	2.98
3 Months CD	7.02%	7.00%	7.11%	7.73%	3.92%	0.02	-0.09	-0.71	3.10
6 Months CD	7.15%	7.13%	7.18%	7.73%	4.36%	0.02	-0.03	-0.58	2.79
1 Year CD	7.59%	7.61%	7.58%	7.92%	5.19%	-0.02	0.01	-0.33	2.40

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	18-04-2023	17-04-2023	10-04-2023	10-03-2023	12-04-2022	1-day	1-week	1-month	1-year
1 Month CP	7.00%	7.00%	7.00%	7.90%	4.13%	0.00	0.00	-0.90	2.88
3 Months CP	7.38%	7.30%	7.30%	7.95%	4.23%	0.08	0.08	-0.58	3.15
6 Months CP	7.73%	7.70%	7.70%	8.10%	4.88%	0.03	0.03	-0.38	2.85
1 Year CP	7.95%	7.95%	7.95%	8.15%	5.15%	0.00	0.00	-0.20	2.80

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	17-04-2023	13-04-2023	10-04-2023	17-03-2023	15-03-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.95%	6.95%	6.90%	7.13%	4.81%	0.00	0.05	-0.18	2.14
3 Years Gilt	7.01%	7.03%	6.92%	7.33%	6.87%	-0.01	0.09	-0.32	0.14
5 Years Gilt	7.08%	7.06%	7.01%	7.42%	7.33%	0.02	0.07	-0.34	-0.25
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%	7.23%	7.22%	7.42%	7.52%	0.00	0.01	-0.19	-0.29
1 Year AAA PSU	7.49%	7.48%	7.54%	7.85%	6.35%	0.01	-0.05	-0.36	1.14
3 Year AAA PSU	7.44%	7.40%	7.40%	7.71%	7.28%	0.04	0.04	-0.27	0.16
5 Year AAA PSU	7.60%	7.58%	7.56%	7.63%	7.63%	0.02	0.04	-0.03	-0.03
7 Year AAA PSU	7.70%	7.71%	7.74%	7.72%	7.86%	-0.01	-0.04	-0.01	-0.16
10 Year AAA PSU	7.56%	7.54%	7.54%	7.69%	7.92%	0.02	0.02	-0.13	-0.36
1 Year AAA Corp Bond	7.56%	7.55%	7.61%	7.88%	6.39%	0.01	-0.05	-0.32	1.17
3 Year AAA Corp Bond	7.61%	7.57%	7.57%	7.78%	7.37%	0.04	0.04	-0.17	0.24
5 Year AAA Corp Bond	7.70%	7.68%	7.66%	7.71%	7.72%	0.02	0.04	-0.01	-0.02
7 Year AAA Corp Bond	7.76%	7.77%	7.80%	7.79%	7.87%	-0.01	-0.04	-0.03	-0.11
10 Year AAA Corp Bond	7.70%	7.68%	7.68%	7.78%	7.97%	0.02	0.02	-0.08	-0.27

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

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