

# DAILY DEBT DASHBOARD



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

19 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	19-04-2023	18-04-2023	11-04-2023	13-03-2023	20-04-2022	1-day	1-week	1-month	1-year
Call Rate	6.65%	6.06%	5.40%	6.20%	3.50%	0.59	1.25	0.45	3.15
MIBOR	6.69%	6.46%	6.40%	6.35%	3.72%	0.23	0.29	0.34	2.97
CBLO	6.53%	6.18%	6.32%	6.80%	4.00%	0.35	0.21	-0.27	2.53

  

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	18-04-2023	17-04-2023	11-04-2023	14-03-2023	19-04-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.70%	6.73%	6.73%	6.85%	3.96%	-0.03	-0.03	-0.15	2.74
182 Days T-Bill	6.94%	6.93%	6.96%	7.22%	4.26%	0.01	-0.02	-0.28	2.68
365 Days T-Bill	7.00%	6.98%	7.03%	7.38%	4.78%	0.02	-0.03	-0.38	2.22

  

Certificate of Deposits	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 CD	6.80%	6.64%	6.69%	6.80%	3.66%	0.16	0.11	0.00	3.14
3 Months CD	6.98%	7.02%	7.12%	7.53%	3.92%	-0.04	-0.14	-0.55	3.06
6 Months CD	7.10%	7.15%	7.19%	7.71%	4.36%	-0.05	-0.09	-0.61	2.74
1 Year CD	7.51%	7.59%	7.57%	7.88%	5.19%	-0.08	-0.06	-0.37	2.32

  

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	19-04-2023	18-04-2023	11-04-2023	13-03-2023	13-04-2022	1-day	1-week	1-month	1-year
1 Month CP	7.05%	7.05%	6.95%	7.75%	4.05%	0.00	0.10	-0.70	3.00
3 Months CP	7.30%	7.30%	7.35%	7.70%	4.40%	0.00	-0.05	-0.40	2.90
6 Months CP	7.70%	7.70%	7.70%	7.85%	4.75%	0.00	0.00	-0.15	2.95
1 Year CP	7.95%	7.95%	7.95%	8.00%	5.15%	0.00	0.00	-0.05	2.80

  

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	18-04-2023	17-04-2023	11-04-2023	13-03-2023	13-04-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.94%	6.95%	6.95%	7.08%	4.77%	-0.01	-0.01	-0.14	2.16
3 Years Gilt	6.98%	7.03%	6.92%	7.33%	6.87%	-0.04	0.06	-0.35	0.11
5 Years Gilt	7.05%	7.08%	7.02%	7.40%	7.37%	-0.03	0.04	-0.35	-0.31
7 Years Gilt	7.12%	7.14%	7.23%	7.40%	7.27%	-0.03	-0.12	-0.29	-0.15
10 Year Gilt	7.20%	7.20%	7.21%	7.36%	7.49%	0.00	-0.01	-0.16	-0.29
1 Year AAA PSU	7.56%	7.49%	7.52%	7.89%	6.39%	0.07	0.03	-0.34	1.17
3 Year AAA PSU	7.53%	7.44%	7.42%	7.68%	7.30%	0.09	0.11	-0.14	0.24
5 Year AAA PSU	7.54%	7.60%	7.57%	7.61%	7.62%	-0.06	-0.03	-0.07	-0.08
7 Year AAA PSU	7.54%	7.70%	7.74%	7.75%	7.87%	-0.17	-0.21	-0.21	-0.33
10 Year AAA PSU	7.67%	7.56%	7.53%	7.68%	7.93%	0.11	0.14	-0.01	-0.27
1 Year AAA Corp Bond	7.61%	7.56%	7.59%	7.92%	6.44%	0.05	0.02	-0.31	1.18
3 Year AAA Corp Bond	7.64%	7.61%	7.59%	7.75%	7.38%	0.03	0.05	-0.12	0.26
5 Year AAA Corp Bond	7.63%	7.70%	7.67%	7.68%	7.70%	-0.07	-0.04	-0.06	-0.08
7 Year AAA Corp Bond	7.63%	7.76%	7.80%	7.82%	7.87%	-0.13	-0.17	-0.19	-0.24
10 Year AAA Corp Bond	7.73%	7.70%	7.67%	7.77%	7.98%	0.03	0.06	-0.04	-0.25

■ Yields risen 
 ■ Yields Fallen 
 ■ No change

Source: Bloomberg, \*RBI Press Release

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