

DAILY DEBT DASHBOARD



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

2 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	28-04-2023	27-04-2023	21-04-2023	23-03-2023	29-04-2022	1-day	1-week	1-month	1-year
Call Rate	6.16%	6.75%	6.70%	6.25%	3.40%	-0.59	-0.54	-0.09	2.76
MIBOR	6.90%	6.85%	6.74%	6.72%	3.81%	0.05	0.16	0.18	3.09
CBLO	6.75%	6.80%	6.96%	6.30%	3.55%	-0.05	-0.21	0.45	3.20

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	28-04-2023	27-04-2023	21-04-2023	24-03-2023	29-04-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.78%	6.81%	6.78%	6.73%	4.04%	-0.03	0.00	0.05	2.74
182 Days T-Bill	6.95%	6.95%	6.92%	7.18%	4.39%	0.00	0.03	-0.23	2.56
365 Days T-Bill	7.00%	6.98%	7.00%	7.22%	4.75%	0.02	0.00	-0.22	2.25

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	28-04-2023	27-04-2023	21-04-2023	23-03-2023	26-04-2022	1-day	1-week	1-month	1-year
1 Month CD	7.06%	7.10%	6.89%	6.59%	3.88%	-0.04	0.17	0.47	3.18
3 Months CD	7.12%	7.08%	7.05%	7.22%	3.87%	0.04	0.07	-0.10	3.25
6 Months CD	7.20%	7.19%	7.15%	7.51%	4.28%	0.01	0.05	-0.31	2.92
1 Year CD	7.46%	7.44%	7.42%	7.68%	5.25%	0.02	0.04	-0.22	2.21

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	28-04-2023	27-04-2023	21-04-2023	29-03-2023	06-05-2022	1-day	1-week	1-month	1-year
1 Month CP	7.15%	7.15%	7.05%	8.10%	4.93%	0.00	0.10	-0.95	2.23
3 Months CP	7.35%	7.32%	7.27%	7.85%	4.50%	0.03	0.08	-0.50	2.85
6 Months CP	7.60%	7.60%	7.60%	7.95%	4.85%	0.00	0.00	-0.35	2.75
1 Year CP	7.85%	7.75%	7.90%	8.00%	5.45%	0.10	-0.05	-0.15	2.40

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	28-04-2023	27-04-2023	21-04-2023	03-03-2023	31-03-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.90%	6.91%	6.91%	7.32%	4.67%	0.00	-0.01	-0.42	2.24
3 Years Gilt	6.97%	6.93%	6.93%	7.09%	6.92%	0.03	0.04	-0.13	0.04
5 Years Gilt	7.00%	6.99%	7.02%	7.21%	7.35%	0.01	-0.02	-0.21	-0.35
7 Years Gilt	7.12%	7.14%	7.23%	7.40%	7.27%	-0.03	-0.12	-0.29	-0.15
10 Year Gilt	7.12%	7.10%	7.16%	7.33%	7.54%	0.02	-0.04	-0.21	-0.42
1 Year AAA PSU	7.56%	7.56%	7.54%	7.77%	6.59%	0.00	0.02	-0.21	0.96
3 Year AAA PSU	7.46%	7.46%	7.47%	7.69%	7.38%	0.00	-0.01	-0.23	0.08
5 Year AAA PSU	7.49%	7.49%	7.49%	7.85%	7.49%	0.00	0.00	-0.36	-0.01
7 Year AAA PSU	7.48%	7.48%	7.48%	7.70%	7.72%	0.00	0.00	-0.22	-0.25
10 Year AAA PSU	7.59%	7.59%	7.59%	7.76%	7.73%	0.00	0.00	-0.17	-0.15
1 Year AAA Corp Bond	7.61%	7.61%	7.59%	7.84%	6.64%	0.00	0.02	-0.22	0.98
3 Year AAA Corp Bond	7.56%	7.56%	7.57%	7.83%	7.47%	0.00	-0.01	-0.26	0.09
5 Year AAA Corp Bond	7.57%	7.57%	7.57%	7.90%	7.57%	0.00	0.00	-0.32	0.00
7 Year AAA Corp Bond	7.57%	7.57%	7.57%	7.77%	7.75%	0.00	0.00	-0.20	-0.19
10 Year AAA Corp Bond	7.65%	7.65%	7.65%	7.81%	7.79%	0.00	0.00	-0.16	-0.14

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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