

DAILY DEBT DASHBOARD



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

3 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	02-05-2023	28-04-2023	24-04-2023	24-03-2023	02-05-2022	1-day	1-week	1-month	1-year
Call Rate	6.35%	6.16%	6.80%	6.70%	3.50%	0.19	-0.45	-0.35	2.85
MIBOR	6.65%	6.90%	6.76%	6.61%	3.83%	-0.25	-0.11	0.04	2.82
CBLO	6.55%	6.80%	6.96%	6.30%	3.55%	-0.25	-0.41	0.25	3.00

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	02-05-2023	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	6.98%	6.95%	6.90%	7.19%	4.28%	0.03	0.08	-0.21	2.70
365 Days T-Bill	6.99%	6.98%	7.00%	7.22%	4.75%	0.01	-0.01	-0.23	2.24

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	02-05-2023	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	7.11%	7.12%	7.10%	7.33%	3.88%	-0.01	0.01	-0.22	3.23
6 Months CD	7.19%	7.20%	7.17%	7.54%	4.29%	-0.01	0.02	-0.35	2.90
1 Year CD	7.48%	7.44%	7.42%	7.68%	5.25%	0.04	0.06	-0.20	2.23

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	03-05-2023	02-05-2023	25-04-2023	31-03-2023	10-05-2022	1-day	1-week	1-month	1-year
1 Month CP	7.25%	7.05%	7.05%	7.85%	4.93%	0.20	0.20	-0.60	2.33
3 Months CP	7.40%	7.23%	7.23%	7.65%	5.40%	0.18	0.18	-0.25	2.00
6 Months CP	7.65%	7.63%	7.63%	7.95%	6.35%	0.03	0.03	-0.30	1.30
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	02-05-2023	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	6.95%	6.93%	6.93%	7.09%	6.92%	0.01	0.01	-0.15	0.02
5 Years Gilt	7.00%	7.00%	7.01%	7.15%	7.25%	0.00	-0.01	-0.15	-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	7.09%	7.10%	7.16%	7.33%	7.54%	0.00	-0.06	-0.23	-0.45
1 Year AAA PSU	7.55%	7.56%	7.55%	7.80%	6.45%	-0.01	0.00	-0.26	1.09
3 Year AAA PSU	7.48%	7.46%	7.47%	7.69%	7.38%	0.02	0.01	-0.21	0.10
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	7.47%	7.48%	7.48%	7.62%	7.67%	-0.01	-0.01	-0.16	-0.20
10 Year AAA PSU	7.58%	7.59%	7.59%	7.76%	7.73%	-0.01	-0.01	-0.18	-0.16
1 Year AAA Corp Bond	7.60%	7.61%	7.59%	7.84%	6.64%	-0.01	0.01	-0.23	0.96
3 Year AAA Corp Bond	7.58%	7.56%	7.57%	7.80%	7.46%	0.02	0.01	-0.22	0.12
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	7.56%	7.57%	7.57%	7.70%	7.70%	-0.01	-0.01	-0.14	-0.14
10 Year AAA Corp Bond	7.64%	7.65%	7.65%	7.81%	7.79%	-0.01	-0.01	-0.17	-0.15

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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