

DAILY DEBT DASHBOARD



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

25 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	24-04-2023	21-04-2023	17-04-2023	16-03-2023	25-04-2022	1-day	1-week	1-month	1-year
Call Rate	6.80%	6.70%	6.28%	6.25%	3.40%	0.10	0.52	0.55	3.40
MIBOR	6.76%	6.74%	6.46%	6.58%	3.78%	0.02	0.30	0.18	2.98
CBLO	6.75%	6.96%	6.28%	6.28%	4.22%	-0.21	0.47	0.47	2.53

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	24-04-2023	21-04-2023	17-04-2023	20-03-2023	25-04-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.80%	6.78%	6.73%	6.73%	3.94%	0.02	0.07	0.07	2.86
182 Days T-Bill	6.90%	6.92%	6.93%	7.21%	4.20%	-0.02	-0.03	-0.31	2.70
365 Days T-Bill	6.98%	7.00%	6.98%	7.25%	4.80%	-0.02	0.00	-0.27	2.18

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	24-04-2023	21-04-2023	17-04-2023	16-03-2023	20-04-2022	1-day	1-week	1-month	1-year
1 Month CD	6.94%	6.89%	6.64%	6.78%	3.33%	0.05	0.30	0.16	3.61
3 Months CD	7.10%	7.05%	7.02%	7.45%	3.69%	0.05	0.08	-0.35	3.41
6 Months CD	7.17%	7.15%	7.15%	7.68%	4.30%	0.02	0.02	-0.51	2.87
1 Year CD	7.42%	7.42%	7.59%	7.78%	5.25%	0.00	-0.17	-0.36	2.17

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	24-04-2023	21-04-2023	17-04-2023	16-03-2023	20-04-2022	1-day	1-week	1-month	1-year
1 Month CP	7.10%	7.05%	7.00%	7.75%	4.00%	0.05	0.10	-0.65	3.10
3 Months CP	7.27%	7.27%	7.30%	7.70%	4.25%	0.00	-0.03	-0.43	3.02
6 Months CP	7.60%	7.60%	7.70%	7.85%	4.85%	0.00	-0.10	-0.25	2.75
1 Year CP	7.90%	7.90%	7.95%	8.00%	5.55%	0.00	-0.05	-0.10	2.35

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	24-04-2023	21-04-2023	17-04-2023	16-03-2023	20-04-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.90%	6.91%	6.95%	7.23%	4.97%	-0.01	-0.04	-0.32	1.93
3 Years Gilt	6.93%	6.93%	7.03%	7.13%	7.08%	0.00	-0.10	-0.20	-0.15
5 Years Gilt	7.01%	7.02%	7.08%	7.25%	7.09%	-0.02	-0.07	-0.24	-0.09
7 Years Gilt	7.12%	7.14%	7.23%	7.40%	7.34%	-0.03	-0.12	-0.29	-0.22
10 Year Gilt	7.10%	7.16%	7.23%	7.34%	7.29%	-0.06	-0.13	-0.24	-0.20
1 Year AAA PSU	7.54%	7.56%	7.49%	7.73%	6.56%	-0.02	0.05	-0.19	0.98
3 Year AAA PSU	7.47%	7.47%	7.44%	7.70%	7.22%	0.00	0.03	-0.23	0.25
5 Year AAA PSU	7.49%	7.51%	7.60%	7.88%	7.37%	-0.02	-0.11	-0.39	0.11
7 Year AAA PSU	7.48%	7.52%	7.70%	7.73%	7.61%	-0.04	-0.23	-0.25	-0.14
10 Year AAA PSU	7.59%	7.63%	7.56%	7.79%	7.67%	-0.04	0.03	-0.20	-0.09
1 Year AAA Corp Bond	7.59%	7.61%	7.56%	7.80%	6.62%	-0.02	0.03	-0.20	0.97
3 Year AAA Corp Bond	7.57%	7.57%	7.61%	7.84%	7.31%	0.00	-0.03	-0.26	0.26
5 Year AAA Corp Bond	7.57%	7.59%	7.70%	7.93%	7.47%	-0.02	-0.12	-0.35	0.10
7 Year AAA Corp Bond	7.57%	7.61%	7.76%	7.80%	7.65%	-0.04	-0.19	-0.23	-0.08
10 Year AAA Corp Bond	7.65%	7.69%	7.70%	7.84%	7.72%	-0.04	-0.05	-0.19	-0.07

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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