

DAILY DEBT DASHBOARD



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

26 April 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 |
| Repo | 6.50% | 6.50% | 6.25% | 5.90% | 5.40% | 4.90% | 4.40% |
| SDF | 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% |

| Overnight | LATEST | 1-day Ago | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) | | | |
|-------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars | 25-04-2023 | 24-04-2023 | 18-04-2023 | 17-03-2023 | 26-04-2022 | 1-day | 1-week | 1-month | 1-year |
| Call Rate | 6.50% | 6.80% | 6.06% | 5.75% | 3.82% | -0.30 | 0.44 | 0.75 | 2.68 |
| MIBOR | 6.85% | 6.76% | 6.69% | 6.74% | 3.78% | 0.09 | 0.16 | 0.11 | 3.07 |
| CBLO | 6.70% | 6.75% | 6.60% | 6.20% | 4.25% | -0.05 | 0.10 | 0.50 | 2.45 |

| Treasury Bill | LATEST | 1-day Ago | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) | | | |
|-----------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars | 25-04-2023 | 24-04-2023 | 18-04-2023 | 21-03-2023 | 26-04-2022 | 1-day | 1-week | 1-month | 1-year |
| 91 Days T-Bill | 6.79% | 6.80% | 6.70% | 6.78% | 3.96% | -0.01 | 0.09 | 0.01 | 2.83 |
| 182 Days T-Bill | 6.89% | 6.90% | 6.94% | 7.20% | 4.23% | -0.01 | -0.05 | -0.31 | 2.66 |
| 365 Days T-Bill | 6.99% | 6.98% | 7.00% | 7.21% | 4.78% | 0.01 | -0.01 | -0.22 | 2.21 |

| Certificate of Deposits | LATEST | 1-day Ago | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) | | | |
|-------------------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars | 25-04-2023 | 24-04-2023 | 18-04-2023 | 17-03-2023 | 21-04-2022 | 1-day | 1-week | 1-month | 1-year |
| 1 Month CD | 7.07% | 6.94% | 6.80% | 6.81% | 3.29% | 0.13 | 0.27 | 0.26 | 3.78 |
| 3 Months CD | 7.13% | 7.10% | 6.98% | 7.44% | 3.66% | 0.03 | 0.15 | -0.31 | 3.47 |
| 6 Months CD | 7.30% | 7.17% | 7.10% | 7.69% | 4.27% | 0.13 | 0.20 | -0.39 | 3.03 |
| 1 Year CD | 7.41% | 7.42% | 7.51% | 7.79% | 5.21% | -0.01 | -0.10 | -0.38 | 2.20 |

| Commercial Paper | LATEST | 1-day Ago | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) | | | |
|------------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars | 25-04-2023 | 24-04-2023 | 18-04-2023 | 17-03-2023 | 21-04-2022 | 1-day | 1-week | 1-month | 1-year |
| 1 Month CP | 7.05% | 7.10% | 7.05% | 7.90% | 4.00% | -0.05 | 0.00 | -0.85 | 3.05 |
| 3 Months CP | 7.27% | 7.27% | 7.30% | 7.80% | 4.25% | 0.00 | -0.03 | -0.53 | 3.02 |
| 6 Months CP | 7.60% | 7.60% | 7.70% | 7.95% | 4.80% | 0.00 | -0.10 | -0.35 | 2.80 |
| 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 | 25-04-2023 | 24-04-2023 | 18-04-2023 | 22-03-2023 | 26-04-2022 | 1-day | 1-week | 1-month | 1-year |
| 1 Year Gilt | 6.91% | 6.90% | 6.94% | 7.21% | 5.07% | 0.00 | -0.03 | -0.31 | 1.83 |
| 3 Years Gilt | 6.93% | 6.93% | 6.98% | 7.13% | 7.03% | 0.00 | -0.05 | -0.20 | -0.10 |
| 5 Years Gilt | 7.01% | 7.01% | 7.05% | 7.23% | 7.15% | 0.01 | -0.04 | -0.22 | -0.14 |
| 7 Years Gilt | 7.12% | 7.14% | 7.23% | 7.40% | 7.34% | -0.03 | -0.12 | -0.29 | -0.22 |
| 10 Year Gilt | 7.13% | 7.10% | 7.20% | 7.34% | 7.35% | 0.03 | -0.07 | -0.21 | -0.22 |
| 1 Year AAA PSU | 7.55% | 7.54% | 7.56% | 7.73% | 6.54% | 0.01 | -0.01 | -0.18 | 1.01 |
| 3 Year AAA PSU | 7.47% | 7.47% | 7.53% | 7.70% | 7.29% | 0.00 | -0.06 | -0.23 | 0.18 |
| 5 Year AAA PSU | 7.49% | 7.49% | 7.54% | 7.88% | 7.45% | 0.00 | -0.05 | -0.39 | 0.03 |
| 7 Year AAA PSU | 7.48% | 7.48% | 7.54% | 7.73% | 7.65% | 0.00 | -0.06 | -0.25 | -0.18 |
| 10 Year AAA PSU | 7.58% | 7.59% | 7.67% | 7.79% | 7.73% | -0.01 | -0.09 | -0.21 | -0.16 |
| 1 Year AAA Corp Bond | 7.60% | 7.59% | 7.61% | 7.80% | 6.60% | 0.01 | -0.01 | -0.19 | 1.00 |
| 3 Year AAA Corp Bond | 7.57% | 7.57% | 7.64% | 7.84% | 7.38% | 0.00 | -0.06 | -0.26 | 0.19 |
| 5 Year AAA Corp Bond | 7.57% | 7.57% | 7.63% | 7.93% | 7.55% | 0.00 | -0.05 | -0.35 | 0.02 |
| 7 Year AAA Corp Bond | 7.57% | 7.57% | 7.63% | 7.80% | 7.68% | 0.00 | -0.06 | -0.23 | -0.12 |
| 10 Year AAA Corp Bond | 7.64% | 7.65% | 7.73% | 7.84% | 7.78% | -0.01 | -0.09 | -0.20 | -0.14 |

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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