

DAILY DEBT DASHBOARD



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

27 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	26-04-2023	25-04-2023	19-04-2023	20-03-2023	27-04-2022	1-day	1-week	1-month	1-year
Call Rate	6.70%	6.50%	6.30%	5.70%	3.50%	0.20	0.40	1.00	3.20
MIBOR	6.85%	6.85%	6.64%	6.80%	3.80%	0.00	0.21	0.05	3.05
CBLO	6.75%	6.70%	6.18%	4.01%	4.20%	0.05	0.57	2.74	2.55

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	26-04-2023	25-04-2023	19-04-2023	22-03-2023	27-04-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.81%	6.79%	6.76%	6.78%	3.97%	0.02	0.05	0.03	2.84
182 Days T-Bill	6.95%	6.89%	6.94%	7.20%	4.39%	0.06	0.01	-0.25	2.56
365 Days T-Bill	7.00%	6.99%	6.99%	7.20%	4.78%	0.01	0.01	-0.20	2.22

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	26-04-2023	25-04-2023	19-04-2023	20-03-2023	22-04-2022	1-day	1-week	1-month	1-year
1 Month CD	6.95%	7.07%	6.81%	6.80%	3.33%	-0.12	0.14	0.15	3.62
3 Months CD	7.09%	7.13%	7.04%	7.43%	3.70%	-0.04	0.05	-0.34	3.39
6 Months CD	7.27%	7.30%	7.24%	7.63%	4.31%	-0.03	0.03	-0.36	2.96
1 Year CD	7.39%	7.41%	7.55%	7.69%	5.25%	-0.02	-0.16	-0.30	2.14

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	26-04-2023	25-04-2023	19-04-2023	20-03-2023	22-04-2022	1-day	1-week	1-month	1-year
1 Month CP	7.15%	7.05%	7.10%	8.05%	4.05%	0.10	0.05	-0.90	3.10
3 Months CP	7.32%	7.27%	7.30%	7.75%	4.25%	0.05	0.02	-0.43	3.07
6 Months CP	7.60%	7.60%	7.70%	7.95%	4.75%	0.00	-0.10	-0.35	2.85
1 Year CP	7.75%	7.90%	7.95%	8.00%	5.55%	-0.15	-0.20	-0.25	2.20

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	26-04-2023	25-04-2023	19-04-2023	23-03-2023	23-06-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.91%	6.91%	6.93%	7.21%	4.74%	0.00	-0.02	-0.31	2.17
3 Years Gilt	6.94%	6.93%	6.99%	7.01%	6.80%	0.01	-0.05	-0.07	0.14
5 Years Gilt	6.99%	7.01%	7.05%	7.19%	7.39%	-0.02	-0.06	-0.20	-0.40
7 Years Gilt	7.12%	7.14%	7.23%	7.40%	7.27%	-0.03	-0.12	-0.29	-0.15
10 Year Gilt	7.11%	7.13%	7.20%	7.33%	7.59%	-0.02	-0.09	-0.21	-0.48
1 Year AAA PSU	7.56%	7.55%	7.55%	7.73%	6.66%	0.01	0.01	-0.17	0.90
3 Year AAA PSU	7.47%	7.47%	7.52%	7.67%	7.29%	0.00	-0.05	-0.20	0.18
5 Year AAA PSU	7.48%	7.49%	7.54%	7.86%	7.40%	-0.01	-0.06	-0.38	0.07
7 Year AAA PSU	7.47%	7.48%	7.55%	7.70%	7.61%	-0.01	-0.08	-0.23	-0.14
10 Year AAA PSU	7.58%	7.58%	7.68%	7.78%	7.67%	0.00	-0.10	-0.20	-0.10
1 Year AAA Corp Bond	7.61%	7.60%	7.60%	7.80%	6.70%	0.01	0.01	-0.18	0.91
3 Year AAA Corp Bond	7.57%	7.57%	7.63%	7.80%	7.38%	0.00	-0.05	-0.23	0.19
5 Year AAA Corp Bond	7.56%	7.57%	7.63%	7.91%	7.48%	-0.01	-0.06	-0.34	0.08
7 Year AAA Corp Bond	7.56%	7.57%	7.64%	7.77%	7.64%	-0.01	-0.08	-0.21	-0.08
10 Year AAA Corp Bond	7.64%	7.64%	7.74%	7.83%	7.73%	0.00	-0.10	-0.19	-0.09

Yields risen Yields Fallen No change

Source: Bloomberg, *RBI Press Release

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