

DAILY DEBT DASHBOARD



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

28 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	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	27-04-2023	26-04-2023	20-04-2023	21-03-2023	28-04-2022	1-day	1-week	1-month	1-year
Call Rate	6.75%	6.70%	6.65%	6.70%	3.50%	0.05	0.10	0.05	3.25
MIBOR	6.85%	6.85%	6.61%	6.75%	3.80%	0.00	0.24	0.10	3.05
CBLO	6.80%	6.75%	6.24%	6.02%	4.14%	0.05	0.56	0.78	2.66

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	27-04-2023	26-04-2023	20-04-2023	23-03-2023	28-04-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	6.81%	6.81%	6.77%	6.71%	3.98%	0.00	0.04	0.10	2.83
182 Days T-Bill	6.95%	6.95%	6.92%	7.20%	4.38%	0.00	0.03	-0.25	2.57
365 Days T-Bill	6.98%	7.00%	6.98%	7.22%	4.74%	-0.02	0.00	-0.24	2.24

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	27-04-2023	26-04-2023	20-04-2023	21-03-2023	28-04-2022	1-day	1-week	1-month	1-year
1 Month CD	7.10%	6.95%	6.83%	6.63%	3.89%	0.15	0.27	0.47	3.21
3 Months CD	7.08%	7.09%	6.94%	7.26%	3.81%	-0.01	0.14	-0.18	3.27
6 Months CD	7.19%	7.27%	7.11%	7.55%	4.24%	-0.08	0.08	-0.36	2.95
1 Year CD	7.44%	7.39%	7.41%	7.75%	5.33%	0.05	0.03	-0.31	2.11

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	27-04-2023	26-04-2023	20-04-2023	21-03-2023	28-04-2022	1-day	1-week	1-month	1-year
1 Month CP	7.15%	7.15%	7.05%	8.00%	4.15%	0.00	0.10	-0.85	3.00
3 Months CP	7.35%	7.32%	7.27%	7.55%	4.45%	0.03	0.08	-0.20	2.90
6 Months CP	7.60%	7.60%	7.60%	7.85%	4.85%	0.00	0.00	-0.25	2.75
1 Year CP	7.85%	7.75%	7.90%	7.98%	5.45%	0.10	-0.05	-0.13	2.40

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	27-04-2023	26-04-2023	20-04-2023	21-03-2023	28-04-2022	1-day	1-week	1-month	1-year
1 Year Gilt	6.91%	6.91%	6.93%	7.30%	5.11%	0.00	-0.02	-0.39	1.80
3 Years Gilt	6.93%	6.94%	6.95%	7.05%	7.04%	-0.01	-0.02	-0.12	-0.11
5 Years Gilt	6.99%	6.99%	7.04%	7.17%	7.21%	0.00	-0.05	-0.18	-0.22
7 Years Gilt	7.12%	7.14%	7.23%	7.35%	7.34%	-0.03	-0.12	-0.24	-0.22
10 Year Gilt	7.10%	7.11%	7.20%	7.29%	7.43%	-0.01	-0.10	-0.19	-0.33
1 Year AAA PSU	7.54%	7.56%	7.54%	7.73%	6.23%	-0.02	0.00	-0.19	1.30
3 Year AAA PSU	7.46%	7.47%	7.49%	7.58%	7.21%	-0.01	-0.03	-0.11	0.25
5 Year AAA PSU	7.48%	7.48%	7.53%	7.68%	7.37%	0.00	-0.05	-0.21	0.11
7 Year AAA PSU	7.46%	7.47%	7.54%	7.80%	7.62%	-0.01	-0.08	-0.34	-0.16
10 Year AAA PSU	7.55%	7.58%	7.67%	7.63%	7.75%	-0.02	-0.11	-0.08	-0.19
1 Year AAA Corp Bond	7.59%	7.61%	7.59%	7.80%	6.38%	-0.02	0.00	-0.21	1.21
3 Year AAA Corp Bond	7.56%	7.57%	7.59%	7.74%	7.29%	-0.01	-0.03	-0.18	0.27
5 Year AAA Corp Bond	7.56%	7.56%	7.62%	7.78%	7.49%	0.00	-0.05	-0.22	0.08
7 Year AAA Corp Bond	7.55%	7.56%	7.63%	7.85%	7.70%	-0.01	-0.08	-0.30	-0.15
10 Year AAA Corp Bond	7.62%	7.64%	7.73%	7.77%	7.80%	-0.02	-0.11	-0.15	-0.18

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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