

# DAILY DEBT DASHBOARD



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

5 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	One day Ago	One Week Ago	One Month Ago	One Month Ago	Change (bps)				
Particulars	03-04-2023	31-03-2023	24-03-2023	28-02-2023	05-04-2022	1-day	1-week	1-month	1-year	
Call Rate	5.75%	6.15%	6.70%	6.40%	3.25%	-0.40	-0.95	-0.65	2.50	
MIBOR	6.40%	7.79%	6.61%	6.70%	3.47%	-1.39	-0.21	-0.30	2.93	
TREPS										

Treasury Bill	LATEST	One day Ago	One Week Ago	One Month Ago	One Month Ago	Change (bps)				
Particulars	03-04-2023	31-03-2023	24-03-2023	28-02-2023	04-04-2022	1-day	1-week	1-month	1-year	
91 Days T-Bill	6.93%	6.88%	6.73%	6.89%	3.72%	0.05	0.20	0.04	3.21	
182 Days T-Bill	7.17%	7.10%	7.18%	7.22%	4.20%	0.07	-0.01	-0.05	2.97	
365 Days T-Bill	7.21%	7.16%	7.18%	7.28%	4.56%	0.05	0.03	-0.07	2.65	

Certificate of Deposits	LATEST	One day Ago	One Week Ago	One Month Ago	One Month Ago	Change (bps)				
Particulars	03-04-2023	31-03-2023	24-03-2023	27-02-2023	30-03-2022	1-day	1-week	1-month	1-year	
1 Month CD	6.94%	7.09%	6.70%	6.84%	3.99%	-0.15	0.24	0.10	2.95	
3 Months CD	7.11%	7.24%	7.33%	7.51%	4.01%	-0.13	-0.22	-0.40	3.10	
6 Months CD	7.32%	7.40%	7.54%	7.71%	4.28%	-0.08	-0.22	-0.39	3.04	
1 Year CD	7.77%	7.61%	7.70%	7.80%	4.80%	0.16	0.07	-0.03	2.97	

Commercial Paper	LATEST	One day Ago	One Week Ago	One Month Ago	One Month Ago	Change (bps)				
Particulars	03-04-2023	31-03-2023	24-03-2023	27-02-2023	30-03-2022	1-day	1-week	1-month	1-year	
1 Month CP	7.30%	7.30%	7.90%	7.15%	4.25%	0.00	-0.60	0.15	3.05	
3 Months CP	7.65%	7.35%	7.60%	7.95%	4.35%	0.30	0.05	-0.30	3.30	
6 Months CP	7.85%	7.80%	7.85%	8.20%	4.72%	0.05	0.00	-0.35	3.13	
1 Year CP	8.00%	7.95%	7.98%	8.25%	5.35%	0.05	0.02	-0.25	2.65	

Long Term Debt	LATEST	One day Ago	One Week Ago	One Month Ago	One Month Ago	Change (bps)				
Particulars	03-04-2023	31-03-2023	10-03-2023	25-01-2023	04-03-2022	1-day	1-week	1-month	1-year	
1 Year Gilt	7.13%	7.14%	7.38%	6.89%	4.81%	-0.01	-0.25	0.23	2.32	
3 Years Gilt	7.09%	7.09%	7.07%	7.32%	6.74%	0.00	0.02	-0.23	0.35	
5 Years Gilt	7.17%	7.17%	7.15%	7.42%	7.10%	0.00	0.02	-0.25	0.07	
10 Year Gilt	7.31%	7.31%	7.31%	7.42%	7.29%	0.00	0.00	-0.12	0.01	
1 Year AAA PSU	7.80%	7.73%	7.76%	7.35%	6.74%	0.07	0.05	0.45	1.06	
3 Year AAA PSU	7.74%	7.80%	7.78%	7.91%	7.28%	-0.06	-0.04	-0.17	0.47	
5 Year AAA PSU	7.78%	7.85%	7.86%	7.90%	7.56%	-0.07	-0.08	-0.11	0.22	
10 Year AAA PSU	7.77%	7.81%	7.82%	7.87%	7.84%	-0.04	-0.05	-0.10	-0.07	
1 Year AAA Corp Bond	8.40%	8.32%	8.34%	7.97%	7.34%	0.08	0.06	0.43	1.06	
3 Year AAA Corp Bond	8.41%	8.46%	8.44%	8.62%	7.88%	-0.05	-0.03	-0.21	0.53	
5 Year AAA Corp Bond	8.45%	8.44%	8.45%	8.63%	8.27%	0.00	-0.01	-0.18	0.17	
10 Year AAA Corp Bond	8.56%	8.58%	8.59%	8.71%	8.59%	-0.01	-0.02	-0.15	-0.02	

Yields risen Yields Fallen No change

Source: Bloomberg, \*RBI Press Release

Disclaimer: The information contained herein is only for the purpose of information and not for distribution and do not constitute an offer to buy or sell or solicitation of any offer to buy or sell any securities or financial instruments.

Mutual Fund investments are subject to market risks, read all scheme related documents carefully