

DAILY DEBT DASHBOARD



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

12 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 |
| Repo | 6.50% | 6.50% | 6.25% | 5.90% | 5.40% | 4.90% | 4.40% | 4.00% |
| SDF | 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% |

| Overnight | LATEST | 1-day Ago | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) | | | |
|-------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars | 11-04-2023 | 10-04-2023 | 31-03-2023 | 06-03-2023 | 11-04-2022 | 1-day | 1-week | 1-month | 1-year |
| Call Rate | 5.40% | 6.21% | 6.15% | 5.40% | 3.30% | -0.81 | -0.75 | 0.00 | 2.10 |
| MIBOR | 6.39% | 6.40% | 7.79% | 6.35% | 3.45% | -0.01 | -1.40 | 0.04 | 2.94 |
| CBLO | 6.29% | 6.20% | 6.30% | 6.21% | 3.15% | 0.09 | -0.01 | 0.08 | 3.14 |

| Treasury Bill | LATEST | 1-day Ago | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) | | | |
|-----------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars | 11-04-2023 | 10-04-2023 | 31-03-2023 | 06-03-2023 | 08-04-2022 | 1-day | 1-week | 1-month | 1-year |
| 91 Days T-Bill | 6.73% | 6.69% | 6.88% | 6.95% | 3.96% | 0.04 | -0.15 | -0.22 | 2.77 |
| 182 Days T-Bill | 6.96% | 6.99% | 7.10% | 7.25% | 4.25% | -0.03 | -0.14 | -0.29 | 2.71 |
| 365 Days T-Bill | 7.01% | 7.03% | 7.16% | 7.35% | 4.54% | -0.02 | -0.15 | -0.34 | 2.47 |

| Certificate of Deposits | LATEST | 1-day Ago | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) | | | |
|-------------------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars | 11-04-2023 | 10-04-2023 | 31-03-2023 | 03-03-2023 | 06-04-2022 | 1-day | 1-week | 1-month | 1-year |
| 1 Month CD | 6.81% | 6.69% | 7.09% | 6.84% | 3.78% | 0.12 | -0.28 | -0.03 | 3.03 |
| 3 Months CD | 7.03% | 7.12% | 7.24% | 7.59% | 3.80% | -0.09 | -0.21 | -0.56 | 3.23 |
| 6 Months CD | 7.25% | 7.19% | 7.40% | 7.79% | 4.34% | 0.06 | -0.15 | -0.54 | 2.91 |
| 1 Year CD | 7.55% | 7.57% | 7.61% | 7.97% | 4.98% | -0.02 | -0.06 | -0.42 | 2.57 |

| Commercial Paper | LATEST | 1-day Ago | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) | | | |
|------------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars | 11-04-2023 | 10-04-2023 | 31-03-2023 | 03-03-2023 | 06-04-2022 | 1-day | 1-week | 1-month | 1-year |
| 1 Month CP | 6.95% | 7.00% | 7.30% | 7.90% | 3.95% | -0.05 | -0.35 | -0.95 | 3.00 |
| 3 Months CP | 7.35% | 7.30% | 7.35% | 7.95% | 4.20% | 0.05 | 0.00 | -0.60 | 3.15 |
| 6 Months CP | 7.70% | 7.70% | 7.80% | 8.20% | 4.65% | 0.00 | -0.10 | -0.50 | 3.05 |
| 1 Year CP | 7.95% | 7.95% | 7.95% | 8.15% | 5.25% | 0.00 | 0.00 | -0.20 | 2.70 |

| Long Term Debt | LATEST | 1-day Ago | 1-Week Ago | 1-Month Ago | 1-Year Ago | Change (bps) | | | |
|-----------------------|------------|------------|------------|-------------|------------|--------------|--------|---------|--------|
| Particulars | 11-04-2023 | 10-04-2023 | 03-04-2023 | 08-03-2023 | 08-06-2022 | 1-day | 1-week | 1-month | 1-year |
| 1 Year Gilt | 6.94% | 6.95% | 7.14% | 7.04% | 4.87% | -0.01 | -0.20 | -0.10 | 2.07 |
| 3 Years Gilt | 6.99% | 6.92% | 7.09% | 7.31% | 6.78% | 0.06 | -0.10 | -0.32 | 0.21 |
| 5 Years Gilt | 7.03% | 7.04% | 7.17% | 7.39% | 7.23% | -0.01 | -0.14 | -0.36 | -0.20 |
| 7 Years Gilt | 7.14% | 7.14% | 7.22% | 7.40% | 7.21% | 0.00 | -0.08 | -0.26 | -0.07 |
| 10 Year Gilt | 7.21% | 7.21% | 7.31% | 7.41% | 7.43% | 0.01 | -0.09 | -0.19 | -0.22 |
| 1 Year AAA PSU | 7.52% | 7.54% | 7.73% | 8.07% | 6.43% | -0.02 | -0.21 | -0.55 | 1.09 |
| 3 Year AAA PSU | 7.42% | 7.40% | 7.58% | 7.90% | 7.15% | 0.02 | -0.16 | -0.48 | 0.27 |
| 5 Year AAA PSU | 7.57% | 7.56% | 7.68% | 7.81% | 7.49% | 0.01 | -0.11 | -0.24 | 0.07 |
| 7 Year AAA PSU | 7.74% | 7.74% | 7.80% | 7.81% | 7.76% | 0.00 | -0.05 | -0.06 | -0.02 |
| 10 Year AAA PSU | 7.53% | 7.54% | 7.63% | 7.77% | 7.82% | -0.01 | -0.10 | -0.24 | -0.29 |
| 1 Year AAA Corp Bond | 7.59% | 7.61% | 7.80% | 8.10% | 6.47% | -0.02 | -0.21 | -0.51 | 1.12 |
| 3 Year AAA Corp Bond | 7.59% | 7.57% | 7.74% | 7.98% | 7.23% | 0.02 | -0.16 | -0.39 | 0.36 |
| 5 Year AAA Corp Bond | 7.67% | 7.66% | 7.78% | 7.88% | 7.58% | 0.01 | -0.11 | -0.21 | 0.09 |
| 7 Year AAA Corp Bond | 7.80% | 7.80% | 7.85% | 7.88% | 7.77% | 0.00 | -0.05 | -0.08 | 0.03 |
| 10 Year AAA Corp Bond | 7.67% | 7.68% | 7.77% | 7.86% | 7.87% | -0.01 | -0.10 | -0.19 | -0.20 |

■ 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