



DEBT MARKET MONITOR

July 4, 2025

Yields						Change (in Bps)			
	Latest July 4, 2025	1 Week Ago June 27, 2025	1 Month Ago June 3, 2025	3 Months Ago April 4, 2025	FY25 Closing March 31, 2025	1 Week	1 Month	3 Months	FYTD
Overnight Rate	5.31	5.40	5.82	6.15	7.20	-9	-51	-84	-189
Repo Rate	5.50	5.50	6.00	6.25	6.25	0	-50	-75	-75
CPs									
1 Month	5.98	6.28	6.48	6.53	7.43	-30	-50	-55	-145
3 Months	6.18	6.21	6.33	6.78	7.63	-3	-15	-60	-145
6 Months	6.36	6.43	6.63	7.08	7.63	-7	-27	-72	-127
12 Months	6.58	6.63	6.73	7.23	7.58	-6	-15	-65	-100
CDs									
1 Month	5.57	5.9	6.04	6.36	7.58	-33	-47	-79	-201
3 Months	5.78	5.98	6.08	6.43	7.31	-20	-30	-65	-153
6 Months	5.92	6.14	6.35	6.8	7.27	-22	-43	-88	-135
12 Months	6.22	6.33	6.44	6.96	7.25	-11	-22	-74	-103
T-Bills									
14 Days	5.30	5.59	5.75	5.89	6.36	-29	-45	-59	-106
1 Month	5.29	5.44	5.63	6.01	6.38	-15	-34	-72	-109
3 Months	5.30	5.41	5.61	6.06	6.34	-11	-31	-76	-104
6 Months	5.45	5.52	5.61	6.22	6.49	-7	-16	-77	-104
12 Months	5.53	5.53	5.60	6.20	6.44	0	-7	-67	-91
Gilts									
1 Year	5.53	5.53	5.60	6.20	6.44	0	-7	-67	-91
2 Years	5.71	5.79	5.70	6.22	6.42	-9	1	-52	-71
3 years	5.83	5.93	5.73	6.26	6.44	-11	9	-43	-61
5 Years	6.03	6.11	5.89	6.31	6.45	-8	15	-27	-42
7 Years	6.30	6.35	6.12	6.39	6.49	-4	19	-8	-19
10 Years	6.30	6.31	6.25	6.46	6.58	-2	4	-17	-29
SDLs									
10 Years	6.80	6.72	6.72	6.80	6.95	8	8	0	-15
Corporate Bonds									
1 Year AAA	6.42	6.40	6.55	7.10	7.35	2	-13	-68	-93
2 Year AAA	6.50	6.60	6.57	7.07	7.25	-10	-7	-57	-75
3 Years AAA	6.65	6.72	6.58	7.09	7.23	-7	7	-44	-58
5 Years AAA	6.80	6.86	6.66	7.05	7.18	-6	14	-25	-38
10 Years AAA	6.90	6.95	6.88	7.00	7.15	-5	2	-10	-25
1 Year AAA PSU	6.52	6.62	6.62	7.09	7.33	-10	-10	-57	-82
2 Year AAA PSU	6.55	6.55	6.55	7.02	7.22	0	0	-47	-67
3 Years AAA PSU	6.68	6.73	6.49	7.22	7.39	-5	18	-54	-72
1 Year AA	7.33	7.40	7.37	7.93	8.18	-7	-4	-60	-85
2 Year AA	7.39	7.33	7.33	7.90	8.10	6	6	-51	-71
3 Years AA	7.46	7.50	7.34	7.87	8.04	-4	12	-40	-58
Other Data						Change(%)			
Liquidity (INR Million)	-4,04,417	-3,00,783	-3,00,527	-1,79,484	-1,21,079	34%	35%	125%	234%
USDINR	85.39	85.56	85.46	85.23	85.58	-0.2%	-0.1%	0.2%	-0.2%

Source: Bloomberg

The data provided herein has been obtained from a source considered reliable however, there is no assurance/ guarantee that the data is accurate or complete. These rates are only illustrative and are based on the current yields of similar instruments available in market, and terms and conditions of the issuer, which may change from time to time depending upon the interest rates prevailing in the market, RBI policy and other relevant factors. There is no assurance as to the above returns being achieved by the schemes of Baroda BNP Paribas Mutual Fund. The above returns cannot be construed as the nal yield on the investment and actual returns to an investor will be based on the actual NAV computed based on the actual portfolio of the scheme.

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