



DEBT MARKET MONITOR

JUNE 09, 2025

Yields						Change (in Bps)			
	Latest June 6, 2025	1 Week Ago May 30, 2025	1 Month Ago May 6, 2025	3 Months Ago March 7, 2025	FY25 Closing March 31, 2025	1 Week	1 Month	3 Months	FYTD
Overnight Rate	5.50	5.86	5.90	6.30	7.20	-36	-40	-80	-170
Repo Rate	5.50	6.00	6.00	6.25	6.25	-50	-50	-75	-75
CPs									
1 Month	6.03	6.58	6.63	7.90	7.43	-55	-60	-188	-140
3 Months	5.98	6.45	6.68	7.90	7.63	-47	-70	-193	-165
6 Months	6.28	6.78	6.90	7.90	7.63	-50	-62	-163	-135
12 Months	6.43	6.78	7.01	7.90	7.58	-35	-58	-148	-115
CDs									
1 Month	5.85	6.36	6.47	6.92	7.58	-51	-62	-107	-173
3 Months	5.77	6.28	6.61	7.6	7.31	-51	-84	-183	-154
6 Months	6.04	6.42	6.62	7.66	7.27	-38	-58	-162	-123
12 Months	6.2	6.55	6.75	7.62	7.25	-35	-55	-142	-105
T-Bills									
14 Days	5.35	5.81	5.87	6.20	6.36	-46	-52	-85	-101
1 Month	5.27	5.72	5.82	6.35	6.38	-45	-55	-108	-111
3 Months	5.36	5.60	5.89	6.47	6.34	-24	-53	-111	-98
6 Months	5.39	5.61	5.90	6.59	6.49	-22	-51	-120	-110
12 Months	5.40	5.60	5.87	6.53	6.44	-20	-47	-113	-104
Gilts									
1 Year	5.40	5.60	5.87	6.53	6.44	-20	-47	-113	-104
2 Years	5.61	5.71	5.99	6.54	6.42	-10	-38	-93	-81
3 years	5.66	5.74	6.02	6.53	6.44	-8	-37	-87	-78
5 Years	5.83	5.88	6.08	6.60	6.45	-5	-26	-78	-63
7 Years	6.15	6.06	6.17	6.72	6.49	8	-3	-57	-35
10 Years	6.29	6.29	6.35	6.69	6.58	0	-6	-40	-29
SDLs									
10 Years	6.72	6.72	6.73	7.12	6.95	0	-1	-40	-23
Corporate Bonds									
1 Year AAA	6.54	6.62	6.85	7.80	7.35	-8	-31	-126	-81
2 Year AAA	6.58	6.60	6.90	7.58	7.25	-2	-32	-100	-67
3 Years AAA	6.60	6.62	6.94	7.55	7.23	-2	-34	-95	-63
5 Years AAA	6.68	6.65	6.92	7.47	7.18	3	-24	-79	-50
10 Years AAA	6.88	6.90	7.00	7.40	7.15	-2	-12	-52	-27
1 Year AAA PSU	6.41	6.52	6.81	7.71	7.33	-11	-39	-129	-92
2 Year AAA PSU	6.48	6.57	6.87	7.59	7.22	-9	-39	-111	-74
3 Years AAA PSU	6.43	6.65	6.88	7.44	7.39	-22	-45	-101	-96
1 Year AA	7.17	7.35	7.61	8.36	8.18	-19	-44	-120	-102
2 Year AA	7.26	7.40	7.63	8.26	8.10	-15	-38	-100	-85
3 Years AA	7.28	7.41	7.64	8.17	8.04	-13	-36	-89	-76
Other Data						Change(%)			
Liquidity (INR Million)	-3,13,097	-2,10,242	-1,37,383	82,465	-1,21,079	49%	128%	-480%	159%
USDINR	85.79	85.48	84.54	87.06	85.58	0.4%	1.5%	-1.5%	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.