

DEBT MARKETS MONITOR

January 30, 2023



	Yields %					Change (in Bps)			
	Latest	1 Week Ago	1 Month Ago	3 Months Ago	FY22 Closing	1 Week	1 Month	3 Months	FYTD
	Jan 27, 2023	Jan 20, 2023	Dec 27, 2022	Oct 27, 2022	Mar 31, 2022				
Overnight Rate	6.47	6.29	6.40	6.22	3.90	18	7	25	257
Repo Rate	6.25	6.25	6.25	5.90	4.00	0	0	35	225
Commercial Papers (CPs)									
1 Month	7.1	7	7	6.8	4.25	10	10	30	285
3 Months	7.58	7.55	7.05	7.35	4.35	3	53	23	323
6 Months	7.8	7.8	7.7	7.8	4.7	0	10	0	310
12 Months	8.10	8.10	7.95	8.10	5.15	0	15	0	295
Certificate of Deposits (CDs)									
1 Month	6.74	6.6	6.84	6.44	3.91	14	-10	30	283
3 Months	7.2	7.15	6.83	6.9	3.89	5	37	30	331
6 Months	7.48	7.5	7.38	7.33	4.17	-2	10	15	331
12 Months	7.73	7.71	7.62	7.54	4.71	2	11	19	302
T-Bills									
14 Days	6.15	6.25	6.58	5.76	3.2	-10	-43	39	295
1 Month	6.29	6.25	6.2	5.93	3.31	4	9	36	298
3 Months	6.47	6.42	6.4	6.39	3.77	5	7	8	270
6 Months	6.83	6.75	6.7	6.71	4.2	8	13	12	263
12 Months	6.88	6.88	6.87	6.87	4.45	0	1	1	243
Gilts									
1 Year	6.89	6.73	6.74	6.75	4.67	16	15	14	223
2 Years	6.96	6.85	6.98	6.97	4.97	11	-2	-1	199
3 years	7.00	6.90	7.06	7.04	5.84	10	-5	-4	117
5 Years	7.20	7.17	7.22	7.33	6.33	4	-1	-12	87
7 Years	7.34	7.30	7.31	7.39	6.70	4	3	-5	64
10 Years	7.39	7.35	7.31	7.41	6.84	4	8	-3	55
State Development Loans (SDLs)									
3 Years	7.30	7.15	7.31	7.49	5.84	15	-1	-19	146
5 Years	7.42	7.46	7.49	7.50	6.68	-4	-7	-8	74
10 Years	7.65	7.59	7.61	7.83	7.19	6	4	-18	46
Corporate Bonds									
1 Year AAA	7.7	7.65	7.46	6.8	4.03	5	24	90	367
2 Year AAA	7.65	7.6	7.49	7.1	5.41	5	16	55	224
3 Years AAA	7.65	7.6	7.52	7.3	6.11	5	13	35	154
5 Years AAA	7.61	7.61	7.46	7.34	6.76	0	15	27	85
10 Years AAA	7.66	7.66	7.52	7.4	7.11	0	14	26	55
1 Year AAA PSU	7.69	7.73	7.66	7.34	4.98	-5	3	35	271
2 Year AAA PSU	7.64	7.61	7.64	7.31	5.59	3	0	33	205
3 Years AAA PSU	7.69	7.58	7.58	7.57	5.90	11	10	12	179
1 Year AA	8.4	8.4	8.3	8.0	5.5	-5	4	35	284
2 Year AA	8.4	8.4	8.3	8.0	6.3	3	6	38	210
3 Years AA	8.4	8.3	8.3	8.3	6.7	11	10	12	177
Other Data									
Liquidity (INR Mn)	18,917	5,892	8,288	54,919	-5,54,027	221%	128%	-66%	-103%
USDINR	81.54	81.22	82.79	82.39	75.81	0.4%	-1.5%	-1.0%	7.6%

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 final 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.