

DEBT MARKETS MONITOR

November 07, 2022



	Yields %					Change (in Bps)			
	Latest Nov 4, 2022	1 Day Ago Nov 3, 2022	1 Week Ago Oct 28, 2022	1 Month Ago Oct 4, 2022	3 Months Ago Aug 4, 2022	1 Day	1 Week	1 Month	3 Months
Overnight Rate	5.75	5.65	6.23	5.8	4.78	10	-48	-5	97
Repo Rate	5.9	5.9	5.9	5.9	4.9	0	0	0	100
Commercial Papers (CPs)									
1 Month	6.5	6.5	6.9	6.15	5.9	0	-40	35	60
3 Months	7.35	7.25	7.3	6.75	6.05	10	5	60	130
6 Months	7.65	7.65	7.8	6.95	6.5	0	-15	70	115
12 Months	8	8	8.1	7.35	6.95	0	-10	65	105
Certificate of Deposits (CDs)									
1 Month	6.38	6.48	6.57	6.28	5.57	-10	-19	10	81
3 Months	6.94	7.03	7.01	6.27	5.79	-9	-7	67	115
6 Months	7.39	7.45	7.44	6.67	6.17	-6	-5	72	122
12 Months	7.51	7.49	7.66	7	6.84	2	-15	51	67
T-Bills									
14 Days	5.78	5.61	5.86	5.72	5.13	17	-8	6	65
1 Month	5.94	5.77	6.03	5.8	5.23	17	-9	14	71
3 Months	6.44	6.44	6.42	6.06	5.5	0	2	38	94
6 Months	6.77	6.77	6.72	6.58	5.68	0	5	19	109
12 Months	6.97	6.96	6.91	6.78	6.15	1	6	19	82
Gilts									
1 Year	6.90	6.91	6.85	6.68	6.11	-1	5	22	80
2 Years	7.18	7.14	6.97	7.04	6.35	4	20	14	82
3 years	7.29	7.29	7.19	7.14	6.67	0	10	15	62
5 Years	7.42	7.42	7.34	7.27	6.88	0	8	15	54
7 Years	7.49	7.48	7.39	7.33	7.05	1	10	16	44
10 Years	7.47	7.48	7.42	7.36	7.16	-1	5	11	31
State Development Loans (SDLs)									
3 Years	7.51	7.51	7.51	7.40	6.81	0	0	11	70
5 Years	7.66	7.66	7.67	7.62	7.22	0	-1	4	44
10 Years	7.82	7.82	7.83	7.62	7.60	0	-1	20	22
Corporate Bonds									
1 Year AAA	7.45	7.55	7.55	7.16	6.53	-10	-10	29	92
2 Year AAA	7.45	7.55	7.55	7.37	7	-10	-10	8	45
3 Years AAA	7.50	7.60	7.6	7.53	7.13	-10	-10	-3	37
5 Years AAA	7.55	7.65	7.65	7.65	7.38	-10	-10	-10	17
10 Years AAA	7.75	7.75	7.75	7.66	7.68	0	0	9	7
1 Year AAA PSU	7.45	7.50	7.39	6.78	6.40	-5	6	67	105
2 Year AAA PSU	7.45	7.53	7.37	7.35	6.65	-8	8	10	80
3 Years AAA PSU	7.50	7.55	7.61	7.41	7.08	-5	-11	9	42
1 Year AA	8.3	8.3	8.1	7.4	7.3	-5	22	89	99
2 Year AA	8.6	8.3	8.1	8.0	7.5	33	53	58	113
3 Years AA	8.7	8.5	8.4	8.2	7.8	18	31	47	91
Other Data									
Liquidity (INR Mn)	-73,546	-93,966	64,018	-1,00,375	-2,13,828	-21.7%	-214.9%	-26.7%	-65.6%
USDINR	82.53	82.88	82.41	81.43	79.54	-0.4%	0.1%	1.4%	3.8%

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.