



DEBT MARKET MONITOR

January 27, 2026

	Yields					Change (in Bps)			
	Latest	1 Week Ago	1 Month Ago	3 Months Ago	FY25 Closing	1 Week	1 Month	3 Months	FYTD
	January 23, 2026	January 16, 2026	December 23, 2025	October 24, 2025	March 31, 2025	-2	-6	-8	-176
Overnight Rate	5.44	5.46	5.50	5.52	7.20	0	0	-25	-100
Repo Rate	5.25	5.25	5.25	5.50	6.25	15	0	15	-95
CPs									
1 Month	6.48	6.33	6.48	6.33	7.43	20	70	76	-45
3 Months	7.18	6.98	6.48	6.42	7.63	13	60	77	-30
6 Months	7.33	7.20	6.73	6.56	7.63	5	30	55	-25
12 Months	7.33	7.28	7.03	6.78	7.58	18	23	50	-121
CDs									
1 Month	6.37	6.19	6.14	5.87	7.58	24	92	94	-31
3 Months	7	6.76	6.08	6.06	7.31	9	62	90	-18
6 Months	7.09	7	6.47	6.19	7.27	24	45	70	-7
12 Months	7.18	6.94	6.73	6.48	7.25	-30	-21	-41	-123
T-Bills									
14 Days	5.13	5.43	5.34	5.54	6.36	12	20	-2	-88
1 Month	5.14	5.26	5.29	5.38	6.38	1	18	4	-88
3 Months	5.46	5.34	5.26	5.48	6.34	6	9	13	-77
6 Months	5.61	5.60	5.43	5.57	6.49	6	9	13	-77
12 Months	5.67	5.61	5.58	5.54	6.44	0	13	25	43
GILTs									
1 Year	5.67	5.61	5.58	5.54	6.44	0	44	38	-31
2 Years	5.85	5.81	5.83	5.75	6.42	0	26	15	-37
3 years	5.94	5.94	6.09	6.00	6.44	0	26	9	-27
5 Years	6.47	6.52	6.41	6.15	6.45	0	20	4	-14
7 Years	6.70	6.71	6.70	6.39	6.49	0	23	10	23
10 Years	6.66	6.68	6.63	6.53	6.58	21	26	53	-22
10 Years	7.38	7.38	7.25	7.13	6.95	19	16	53	-22
SDLs									
10 Years	7.38	7.38	7.25	7.13	6.95	16	16	40	-30
Corporate Bonds									
1 Year AAA	7.06	7.06	6.62	6.68	7.37	17	21	61	-26
2 Year AAA	6.93	6.93	6.67	6.78	7.30	21	24	48	-16
3 Years AAA	6.98	6.98	6.72	6.89	7.25	18	23	36	-4
5 Years AAA	7.06	7.06	6.86	7.02	7.20	0	48%	-203%	105%
10 Years AAA	7.38	7.38	7.15	7.28	7.15	0	-203%	105%	-47%
1 Year AAA PSU	7.11	6.90	6.85	6.58	7.33	1.1%	2.0%	4.5%	7.1%
2 Year AAA PSU	7.01	6.81	6.84	6.47	7.22				
3 Years AAA PSU	7.09	6.93	6.93	6.70	7.39				
1 Year AA	7.92	7.75	7.72	7.31	8.18				
2 Year AA	7.95	7.73	7.71	7.46	8.10				
3 Years AA	8.00	7.82	7.77	7.64	8.04				
Other Data									
Liquidity (INR Million)	-63,649	-1,21,502	61,636	-31,065	-1,21,079				
USDINR	91.62	90.65	89.83	87.71	85.58				
Change(%)									

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.

