



## DEBT MARKET MONITOR

January 27, 2026

Yields						Change (in Bps)			
	Latest January 23, 2026	1 Week Ago January 16, 2026	1 Month Ago December 23, 2025	3 Months Ago October 24, 2025	FY25 Closing March 31, 2025	1 Week	1 Month	3 Months	FYTD
Overnight Rate	5.44	5.46	5.50	5.52	7.20	-2	-6	-8	-176
Repo Rate	5.25	5.25	5.25	5.50	6.25	0	0	-25	-100
CPs									
1 Month	6.48	6.33	6.48	6.33	7.43	15	0	15	-95
3 Months	7.18	6.98	6.48	6.42	7.63	20	70	76	-45
6 Months	7.33	7.20	6.73	6.56	7.63	13	60	77	-30
12 Months	7.33	7.28	7.03	6.78	7.58	5	30	55	-25
CDs									
1 Month	6.37	6.19	6.14	5.87	7.58	18	23	50	-121
3 Months	7	6.76	6.08	6.06	7.31	24	92	94	-31
6 Months	7.09	7	6.47	6.19	7.27	9	62	90	-18
12 Months	7.18	6.94	6.73	6.48	7.25	24	45	70	-7
T-Bills									
14 Days	5.13	5.43	5.34	5.54	6.36	-30	-21	-41	-123
1 Month	5.14	5.26	5.29	5.38	6.38	-12	-15	-24	-124
3 Months	5.46	5.34	5.26	5.48	6.34	12	20	-2	-88
6 Months	5.61	5.60	5.43	5.57	6.49	1	18	4	-88
12 Months	5.67	5.61	5.58	5.54	6.44	6	9	13	-77
Gilts									
1 Year	5.67	5.61	5.58	5.54	6.44	6	9	13	-77
2 Years	5.85	5.81	5.83	5.75	6.42	4	2	9	-57
3 years	5.94	5.94	6.09	6.00	6.44	0	-15	-6	-50
5 Years	6.47	6.52	6.41	6.15	6.45	-6	6	32	1
7 Years	6.70	6.71	6.70	6.39	6.49	-1	0	31	21
10 Years	6.66	6.68	6.63	6.53	6.58	-1	3	13	8
SDLs									
10 Years	7.38	7.38	7.25	7.13	6.95	0	13	25	43
Corporate Bonds									
1 Year AAA	7.06	7.06	6.62	6.68	7.37	0	44	38	-31
2 Year AAA	6.93	6.93	6.67	6.78	7.30	0	26	15	-37
3 Years AAA	6.98	6.98	6.72	6.89	7.25	0	26	9	-27
5 Years AAA	7.06	7.06	6.86	7.02	7.20	0	20	4	-14
10 Years AAA	7.38	7.38	7.15	7.28	7.15	0	23	10	23
1 Year AAA PSU	7.11	6.90	6.85	6.58	7.33	21	26	53	-22
2 Year AAA PSU	7.01	6.81	6.84	6.47	7.22	19	16	53	-22
3 Years AAA PSU	7.09	6.93	6.93	6.70	7.39	16	16	40	-30
1 Year AA	7.92	7.75	7.72	7.31	8.18	17	21	61	-26
2 Year AA	7.95	7.73	7.71	7.46	8.10	21	24	48	-16
3 Years AA	8.00	7.82	7.77	7.64	8.04	18	23	36	-4
Other Data						Change(%)			
Liquidity (INR Million)	-63,649	-1,21,502	61,636	-31,065	-1,21,079	-48%	-203%	105%	-47%
USDINR	91.62	90.65	89.83	87.71	85.58	1.1%	2.0%	4.5%	7.1%

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 actual 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.

