

Baroda BNP PARIBAS MUTUAL FUND

DEBT MARKET MONITOR

October 26, 2026

	Yields					Change (in Bps)			
	Latest October 26, 2026	1 Week Ago October 19, 2026	1 Month Ago September 28, 2026	3 Months Ago July 27, 2026	FY26 Closing March 31, 2026	1 Week	1 Month	3 Months	FYTD
Overnight Rate	5.80	5.70	5.14	5.25	6.98	10	66	55	-118
Repo Rate	5.50	5.50	5.25	5.25	5.25	0	25	25	25
CPs									
1 Month	6.73	6.73	5.98	6.73	8.28	0	75	0	-155
3 Months	7.18	7.18	6.68	7.28	7.83	0	50	-10	-65
6 Months	7.38	7.38	6.98	7.43	7.83	0	40	-5	-45
12 Months	7.88	7.88	7.48	7.63	7.68	0	40	25	20
CDs									
1 Month	7.06	6.42	5.92	6.29	7.94	64	114	77	-88
3 Months	7.73	7.11	6.33	6.84	7.3	62	140	89	43
6 Months	7.71	7.25	6.82	6.91	7.32	46	89	80	39
12 Months	8.01	8.03	7.63	7.02	7.19	-2	38	99	82
T-Bills									
14 Days	5.67	5.65	5.33	5.34	5.25	2	34	33	42
1 Month	5.70	5.68	5.20	5.18	5.31	2	50	52	39
3 Months	5.83	5.73	5.39	5.26	5.38	10	44	57	45
6 Months	6.25	6.29	5.75	5.52	5.53	-4	50	73	72
12 Months	6.48	6.45	6.02	5.68	5.64	3	46	80	84
Gilts									
1 Year	6.48	6.45	6.02	5.68	5.64	3	46	80	84
2 Years	7.05	6.92	6.54	6.20	6.37	13	51	85	69
3 years	6.97	6.83	6.65	6.19	6.52	14	33	79	45
5 Years	7.20	7.17	6.88	6.43	6.75	3	32	78	46
7 Years	7.39	7.30	7.10	6.68	7.09	9	28	70	30
10 Years	7.47	7.39	7.19	6.77	7.04	8	29	70	44
SDLs									
10 Years	8.08	8.02	7.81	7.43	7.65	6	27	65	43
Corporate Bonds									
1 Year AAA	8.20	8.00	7.72	7.40	7.50	20	48	80	70
2 Year AAA	8.30	8.10	7.82	7.38	7.48	20	48	92	82
3 Years AAA	8.32	8.14	7.90	7.37	7.60	18	42	95	72
5 Years AAA	8.30	8.16	7.95	7.33	7.57	14	35	97	73
10 Years AAA	8.30	8.17	7.95	7.44	7.65	13	35	86	65
1 Year AAA PSU	8.16	8.04	7.80	7.48	7.47	12	36	68	69
2 Year AAA PSU	8.36	8.27	7.95	7.56	7.49	9	41	80	87
3 Years AAA PSU	8.51	8.34	8.07	7.63	7.50	17	44	88	101
1 Year AA	8.84	8.72	8.52	8.21	8.35	12	32	63	49
2 Year AA	9.04	8.95	8.70	8.33	8.34	9	34	71	70
3 Years AA	9.20	9.03	8.85	8.44	8.33	17	35	76	87
Other Data						Change(%)			
Liquidity (INR Million)	-31,255	-1,14,615	-4,79,892	-1,00,247	-3,09,220	-73%	-93%	-69%	-90%
USDINR	94.94	94.77	95.97	96.19	94.65	0.2%	-1.1%	-1.3%	0.3%

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.