



DEBT MARKET MONITOR

September 12,
2025

Yields						Change (in Bps)			
	Latest	1 Week Ago	1 Month Ago	3 Months Ago	FY25 Closing	1 Week	1 Month	3 Months	FYTD
	12-09-2025	05-09-2025	12-08-2025	13-06-2025	31-03-2025				
Overnight Rate	5.47	5.40	5.50	5.35	7.20	7	-3	12	-173
Repo Rate	5.50	5.50	5.50	5.50	6.25	0	0	0	-75
CPs									
1 Month	6.38	6.18	6.03	6.23	7.43	20	35	15	-105
3 Months	6.48	6.43	6.23	6.23	7.63	5	25	25	-115
6 Months	6.53	6.46	6.33	6.38	7.63	7	20	15	-110
12 Months	6.80	6.73	6.73	6.68	7.58	7	7	12	-78
CDs									
1 Month	5.85	5.77	5.75	5.78	7.58	8	10	7	-173
3 Months	5.89	5.83	5.85	5.87	7.31	6	4	2	-142
6 Months	6.16	6.15	6.07	6.16	7.27	1	9	0	-111
12 Months	6.46	6.4	6.35	6.27	7.25	6	11	19	-79
T-Bills									
14 Days	5.50	5.44	5.47	5.36	6.36	6	3	14	-86
1 Month	5.49	5.35	5.45	5.31	6.38	14	4	18	-89
3 Months	5.50	5.50	5.45	5.34	6.34	0	5	16	-84
6 Months	5.64	5.61	5.53	5.42	6.49	3	11	22	-85
12 Months	5.65	5.65	5.55	5.48	6.44	0	10	17	-79
Gilts									
1 Year	5.65	5.65	5.55	5.48	6.44	0	10	17	-79
2 Years	5.82	5.82	5.86	5.77	6.42	0	-4	5	-60
3 years	6.03	6.03	6.04	5.84	6.44	0	-1	19	-40
5 Years	6.26	6.21	6.25	6.08	6.45	5	1	18	-19
7 Years	6.47	6.47	6.44	6.30	6.49	0	2	16	-3
10 Years	6.49	6.47	6.49	6.36	6.58	2	0	13	-9
SDLs									
10 Years	7.27	7.35	6.95	6.72	6.95	-8	32	55	32
Corporate Bonds									
1 Year AAA	6.52	6.67	6.53	6.50	7.35	-15	-1	2	-83
2 Year AAA	6.75	6.75	6.68	6.60	7.25	0	7	15	-50
3 Years AAA	6.87	6.89	6.72	6.72	7.23	-2	15	15	-36
5 Years AAA	7.03	7.04	6.92	6.80	7.18	-1	11	23	-15
10 Years AAA	7.15	7.15	7.05	6.95	7.15	0	10	20	0
1 Year AAA PSU	6.69	6.69	6.49	6.50	7.33	0	20	19	-64
2 Year AAA PSU	6.82	6.82	6.70	6.65	7.22	0	12	16	-41
3 Years AAA PSU	6.69	6.72	6.74	6.61	7.39	-3	-5	8	-70
1 Year AA	7.41	7.41	7.25	7.25	8.18	0	16	16	-77
2 Year AA	7.58	7.58	7.51	7.43	8.10	0	7	15	-52
3 Years AA	7.60	7.63	7.63	7.45	8.04	-3	-3	15	-44
Other Data						Change(%)			
Liquidity (INR Million)	-2,85,322	-2,87,605	-2,62,981	-3,62,410	-1,21,079	-1%	8%	-21%	136%
USDINR	88.28	88.32	87.67	86.10	85.58	0.0%	0.7%	2.5%	3.2%

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.

