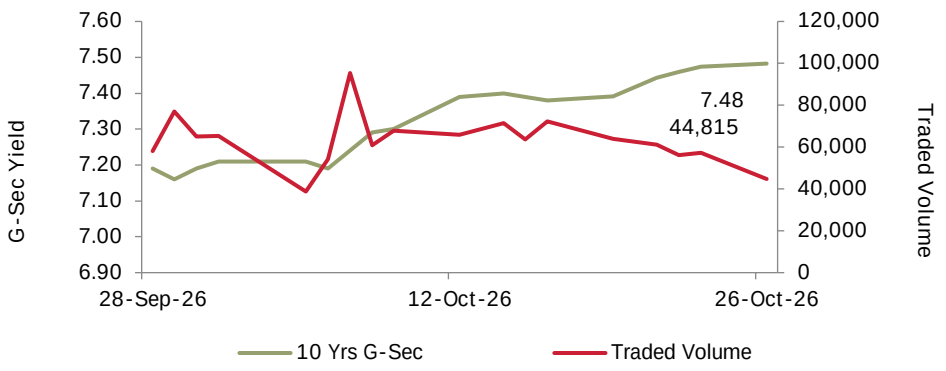
Daily Fixed Income Tracker
October 27, 2026

Aditya Birla Sun Life Mutual Fund

ADITYA BIRLA CAPITAL MUTUAL FUNDS

G-Sec Yield Vs. Debt Market Traded Volume



Liquidity Indicators (₹ Cr.)

	26-Oct-26	Week Ago	Month Ago	Year Ago
G-Sec	39,662	56,838	54,623	53,883
Net Liquidity Injected	-39421.95[1]	-114,615	-460,705	-31,065
T-Bill	2,717	755	7,205	2,285
Call	13,151	13,327	12,911	17,840
T-Repo	488,510	503,521	507,386	429,331

Source: CCIL

Key Monitorables

Current Rates	26-Oct-26	Last Update	Year Ago
Fixed Reverse Repo (in %)	3.35	3.35	3.35
Repo (in %)	5.50	5.25	5.50
CRR (in %)	3.00	3.25	3.50
SLR (in %)	18.00	18.00	18.00
Bank Rate (in %)	5.75	5.50	5.75
SDF Rate (in %)	5.25	5.00	5.25
MSF Rate (in %)	5.75	5.50	5.75
USD/INR	95.19	94.94	87.85
Brent Crude	115.13	117.14	65.65

Source: RBI, Refinitiv, SDF - Standing Deposit Facility, MSF - Marginal Standing Facility

Money Market Rates (in %)

Indicators	26-Oct-26	Week Ago	Month Ago	Year Ago
Call Rate	5.82	5.66	5.20	5.58
T-Repo	5.74	5.54	5.11	5.52
Repo	5.72	5.62	5.05	5.50
3 Month CP	7.57	7.05	6.40	6.03
3 Month CD	7.59	7.11	6.45	6.06
6 Month CP	7.90	7.70	6.90	6.27
6 Month CD	7.78	7.25	6.83	6.19
1 Year CP	8.05	7.95	7.40	6.46
1 Year CD	8.29	8.03	7.61	6.48

Source: CCIL, Refinitiv

MIBOR-OIS (in %)

Current Rates	26-Oct-26	Week Ago	Year Ago
1 Year	6.64	6.50	5.45
2 Years	6.69	6.58	5.40
3 Years	6.74	6.65	5.49
5 Years	6.83	6.76	5.65

Source: CCIL

MIFOR & Overnight MIBOR (in %)

Indicators	26-Oct-26	Week Ago	Month Ago	Year Ago
MIBOR Overnight	5.87	5.70	5.22	5.52
2 Years (MIFOR)	8.15	8.21	7.92	5.88
3 Years (MIFOR)	8.08	8.13	7.94	6.06
5 Years (MIFOR)	7.86	7.92	7.92	6.30

Source: CCIL MIFOR - Mumbai Interbank Forward Offer Rate

Top 5 traded G - Sec(26 Oct 2026)

Security	Volume (Rs. Cr.)	No. of Trades	Last Traded YTM Yield
6.94% GS 2036	30,859.14	3233	7.48
7.06% GS 2041	2,766.00	194	7.62
5.74% GS 2026	797.20	8	5.42
6.53% GS 2031	770.00	46	7.38
6.36% GS 2031	765.00	58	7.22

Source: RBI

State Development Loans (SDL Rates)

State Name	Security Name	Maturity Bucket (in Years)	Volume (Rs. Cr.)	Last Traded YTM Yield
Maharashtra	7.77% MH SGS 2044	18	3	8.18
Tamil Nadu	8.25% TN SDL 2029	3	2	7.60
Gujarat	8.25% GJ SDL 2029	3	1	7.72
Uttar Pradesh	8.32% UP SDL 2029	3	1	7.57
West Bengal	7.48% WB SGS 2043			

Source: CCIL

- Bond yields held steady as early gains were offset by higher crude oil prices, which put pressure on the rupee and raised expectations that the RBI may increase interest rates to support the currency.
- Yield on the 10-year benchmark paper (6.94% GS 2036) was unchanged to close at 7.48% as compared to the previous day's close.
- Reserve Bank of India announced the sale (re-issue) of four dated securities namely 6.20% GS 2029, 6.57% GS 2033, 7.63% GS 2056 & 7.50% GOI SGrB 2056 for a notified amount of Rs. 33,000 crore. The auction will be conducted on Oct 30, 2026.
- RBI conducted the auction of 4-day Variable Rate Repo for the notified amount of Rs. 1,50,000 crore for which amount of Rs. 1,50,007 crore was accepted and the cut-off yield stood at 5.55%.
- The Indian rupee fell against the U.S. dollar despite positive trends in the domestic equity market.
- Brent crude oil prices rose on renewed Middle East tensions and supply disruption concerns.

Yield Monitor

Corporate Bonds/G-Sec	26-Oct-26	Previous close	Week Ago	Month Ago	3 Months Ago	6 Months Ago	Year Ago
1 Year AAA Corporate Bond	8.13	8.08	7.88	7.50	7.30	7.00	6.50
3 Year AAA Corporate Bond	8.06	8.05	7.92	7.63	7.37	7.50	6.60
5 Year AAA Corporate Bond	8.19	8.18	8.02	7.73	7.35	7.52	6.78
10 Year AAA Corporate Bond	8.19	8.18	8.05	7.80	7.44	7.61	7.17
1 Year AA Corporate Bond	8.76	8.70	8.55	8.22	8.02	7.66	7.22
3 Year AA Corporate Bond	8.81	8.80	8.67	8.40	8.13	8.09	7.43
5 Year AA Corporate Bond	8.96	8.95	8.79	8.55	8.15	8.14	7.58
10 Year AA Corporate Bond	8.99	8.98	8.85	8.56	8.22	8.18	7.89
1 Year A Corporate Bond	9.95	9.90	9.70	9.26	9.06	8.76	8.31
3 Year A Corporate Bond	10.14	10.13	10.00	9.71	9.40	9.47	8.36
5 Year A Corporate Bond	10.25	10.24	10.08	9.73	9.35	9.52	8.80
1 Year G-Sec	6.72	6.70	6.67	6.28	5.85	5.84	5.75
3 Year G-Sec	7.26	7.23	7.18	6.73	6.49	6.49	5.94
5 Year G-Sec	7.51	7.50	7.42	6.94	6.59	6.79	6.24
10 Year G-Sec	7.63	7.62	7.53	7.25	6.94	7.06	6.64

Source: ICRA Analytics Research, Refinitiv, G-Sec Yields are annualised

[1]Data as on 23 Oct, 2026

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October 27, 2026

Aditya Birla Sun Life Mutual Fund

ADITYA BIRLA CAPITAL MUTUAL FUNDS

Spread Monitor (in bps)

Corporate Bonds/G-Sec	26-Oct-26	Previous close	Week Ago	Month Ago	3 Months Ago	6 Months Ago	Year Ago
1 Y-AAA & G-Sec	141	138	121	122	145	116	75
3 Y-AAA & G-Sec	80	82	74	90	88	101	66
5 Y-AAA & G-Sec	68	68	60	79	76	73	54
10 Y-AAA & G-Sec	56	56	52	55	50	55	53
1 Y-AA & G-Sec	204	200	188	194	217	181	147
3 Y-AA & G-Sec	155	157	149	167	164	159	149
5 Y-AA & G-Sec	145	145	137	161	155	135	134
10 Y-AA & G-Sec	136	136	132	131	128	112	125
1 Y-A & G-Sec	323	319	303	298	321	292	256
3 Y-A & G-Sec	288	290	282	298	291	297	242
5 Y-A & G-Sec	273	274	265	279	276	273	255

Source: ICRA Analytics Research, Refinitiv, G-Sec Yields are annualised

Government Securities	Notified Amount (in Rs. Crore)	Accepted Amount (in Rs. Crore)	Average Cut off Yield
6.53% GS 2031	19,000	19,000	7.36%
7.71% GS 2066	14,000	14,000	7.93%

Source: RBI

Govt Borrowing Program FYTD			Rs. Crore
Description	Scheduled	Completed	% Completed
Week: October 26-30 ,2026	N.A	0	N.A
Month: Oct 2026	N.A	0	N.A
H2: Oct 26-Mar 27	N.A	0	N.A

Source: RBI

Maturity Bucket Wise Govt. Borrowing		
Maturity Period	Scheduled H2 FY27	Completed H2 FY27
1 to 9 Yrs	N.A	N.A
10 to 14 Yrs	N.A	N.A
Long Dated (above 14 Yrs)	N.A	N.A

Source: RBI

State Govt Borrowing Program FYTD			Rs. Crore
Description	Scheduled	Completed	% Completed
Week: October 26-30 ,2026	N.A	0	N.A
Month: Oct 2026	N.A	0	N.A
H2: Oct 26-Mar 27	N.A	0	N.A

Source: RBI

Institutional Flows (Debt)			Rs. Cr.
Description	Net	MTD	YTD
FII*	608	4,345	53,311
MF**	-9,620	-41,734	-635,750

*As on 26th October 2026;**As on 23rd October 2026; Source: SEBI, NSDL

Public Issue Data of Corporate Debt			
Name of Company	Issue closed on	Base issue size Rs Crore	Final issue size Rs Crore
Edelweiss Financial Services Limited	22-Jul-24	100	138
Sakthi Finance Limited	03-Jul-24	75	124
Nido Home Finance Limited	27-Jun-24	50	76
IIFL Samasta Finance Limited	14-Jun-24	200	181
360 One Prime Limited	06-Jun-24	100	304
Indiabulls Housing Finance Limited	27-May-24	100	153
Muthoot Mercantile Limited	17-May-24	50	54

Source: SEBI

Term of the Day

Money Supply

Definition: Money supply can be defined as the amount of money that is in circulation within the economy at any point of time. Money supply not only takes into account the currency and coins in circulation, but it also includes demand and time deposits of banks, post office deposits and such-related instruments.

Explanation: Valuation and analysis of the money supply is important as it helps the economists and policymakers to formulate the monetary policy or to alter the existing path of the monetary policy by increasing or reducing the supply of money. It needs to be noted that increase or decrease in money supply has a bearing on the business cycle which ultimately affects growth and development of the economy. Increase in money supply puts more money in the hands of consumers and business firms which spurs spending and investment process. There is an increase in sales and business, organizations order more raw materials and increase production which results in an increase of the overall business activity. The reverse happens when supply of money falls. Economic activity declines and either disinflation (reduced inflation) or deflation (falling prices) takes place.

Event for the Week (Monday to Friday)	Date
Reserve Money	28-Oct-26
Money Supply	28-Oct-26
Currency in Circulation	28-Oct-26
Bank Credit to Commercial Sector	28-Oct-26
Banker's Deposits with RBI	28-Oct-26

Source: Refinitiv

Mutual Fund Category Performance - Debt			
Category-Debt	1 Month	6 Month	1 Year
Overnight Fund	5.29	5.08	5.15
Liquid Fund	5.15	6.04	6.23
Ultra Short Term fund	3.53	5.69	5.79
Ultra Short to Short Term Fund	1.87	5.16	5.25
Money Market Fund	3.83	6.02	6.06
Short Term Fund	-2.70	3.92	3.75
Medium Term Fund	-6.04	3.71	3.87
Medium to Long Term Fund	-10.76	2.28	1.91
Long Term Fund	-20.84	0.17	-0.70
Corporate Bond Fund	-3.93	3.73	3.52
Gilt Fund	-13.54	1.91	0.84
Gilt Fund with 10 year constant duration	-21.32	0.18	0.63
Dynamic Term Fund	-10.01	2.21	1.95
Banking and PSU Debt Fund	-3.11	3.88	3.62
Floating Interest Rates Fund	-1.08	4.79	4.95
Credit Risk Fund	-2.52	5.98	6.88

Less than 1 year returns are simple annualised and greater than 1 year returns are CAGR, Source: MFI 360 Explorer

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