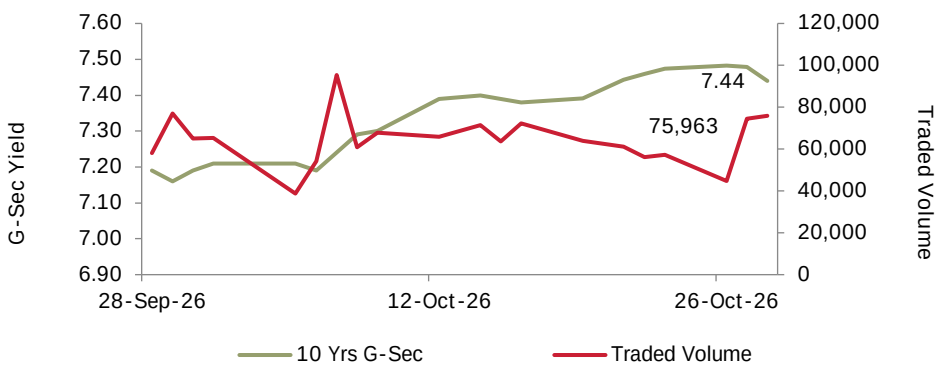
Daily Fixed Income Tracker
October 29, 2026

Aditya Birla Sun Life Mutual Fund

ADITYA BIRLA CAPITAL MUTUAL FUNDS

G-Sec Yield Vs. Debt Market Traded Volume



Liquidity Indicators (₹ Cr.)

	28-Oct-26	Week Ago	Month Ago	Year Ago
G-Sec	64,516	55,184	53,156	40,085
Net Liquidity Injected	-30419.13[1]	-542	-479,892	8,084
T-Bill	7,601	2,612	3,087	3,232
Call	18,042	11,033	18,707	18,092
T-Repo	511,103	487,399	537,487	447,489

Source: CCIL

Key Monitorables

Current Rates	28-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	95.22	95.12	88.27
Brent Crude	114.34	114.21	64.43

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

Money Market Rates (in %)

Indicators	28-Oct-26	Week Ago	Month Ago	Year Ago
Call Rate	5.68	5.65	5.08	5.56
T-Repo	5.57	5.64	5.05	5.41
Repo	5.61	5.64	5.05	5.53
3 Month CP	7.65	7.40	6.40	6.02
3 Month CD	7.56	7.27	6.33	5.98
6 Month CP	7.95	7.80	6.95	6.27
6 Month CD	7.88	7.28	6.82	6.25
1 Year CP	8.10	7.95	7.50	6.45
1 Year CD	8.29	7.92	7.63	6.42

Source: CCIL, Refinitiv

MIBOR-OIS (in %)

Current Rates	28-Oct-26	Week Ago	Year Ago
1 Year	6.69	6.58	5.46
2 Years	6.73	6.66	5.41
3 Years	6.78	6.71	5.49
5 Years	6.87	6.84	5.65

Source: CCIL

MIFOR & Overnight MIBOR (in %)

Indicators	28-Oct-26	Week Ago	Month Ago	Year Ago
MIBOR Overnight	5.73	5.67	5.14	5.64
2 Years (MIFOR)	8.24	8.30	7.88	5.87
3 Years (MIFOR)	8.12	8.18	7.88	6.05
5 Years (MIFOR)	7.85	8.00	7.87	6.30

Source: CCIL MIFOR - Mumbai Interbank Forward Offer Rate

Top 5 traded G - Sec(28 Oct 2026)

Security	Volume (Rs. Cr.)	No. of Trades	Last Traded YTM Yield
6.94% GS 2036	46,167.13	4475	7.44
7.06% GS 2041	5,436.20	463	7.61
6.53% GS 2031	2,720.00	159	7.33
5.74% GS 2026	1,395.00	10	5.39
7.25% GS 2063	1,204.77	6	7.94

Source: RBI

State Development Loans (SDL Rates)

State Name	Security Name	Maturity Bucket (in Years)	Volume (Rs. Cr.)	Last Traded YTM Yield
Maharashtra	6.91% MH SDL 2033	7	1	8.05
Tamil Nadu	7.8% TN SGS 2041	15	3	8.21
Gujarat	7.55% GJ SGS 2030	4	1	7.85
Uttar Pradesh	7.95% UP SGS 2051	25	7	8.26
West Bengal	7.72% WB SGS 2044	18	0	8.35

Source: CCIL

- Bond yields remained largely steady, as inflation concerns arising from elevated crude oil prices initially weighed on bond prices, before short-covering activity helped them recover from earlier losses.
- Yield on the 10-year benchmark paper (6.94% GS 2036) was unchanged to close at 7.44% as compared to the previous day's close.
- Reserve Bank of India conducted the auction of 91 days, 182 days and 364 days Treasury Bills for an aggregate amount of Rs. 23,000 crore for which the full amount was accepted, and the cut-off rate stood at Rs. 98.5422 (YTM: 5.9337%), Rs. 96.8376 (YTM: 6.5493%) and Rs. 93.7456 (YTM: 6.6900%), respectively.
- According to reports, Bajaj Finance plans to raise up to Rs. 3,500 crore, through the sale of bonds maturing in three years and two months, and five years.
- The Index of Industrial Production (IIP) grew 6.7% YoY in Sep 2026, moderating from the downwardly revised 7.8% YoY growth recorded in Aug 2026. Manufacturing output expanded 7.6% YoY, compared with the revised 8.6% YoY growth in Aug 2026, while the Mining & Quarrying sector contracted 6.2% YoY during the month.
- The Indian rupee fell against the U.S. dollar due to weakness in domestic equity markets and a surge in crude oil prices.
- Brent crude oil prices fell as easing concerns over prolonged Middle East tensions reduced supply disruption fears.

Yield Monitor

Corporate Bonds/G-Sec	28-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	7.33	7.08	6.47
3 Year AAA Corporate Bond	8.06	8.05	8.02	7.68	7.29	7.50	6.58
5 Year AAA Corporate Bond	8.19	8.18	8.11	7.78	7.34	7.50	6.79
10 Year AAA Corporate Bond	8.19	8.18	8.14	7.88	7.44	7.60	7.17
1 Year AA Corporate Bond	8.76	8.70	8.58	8.22	8.05	7.74	7.21
3 Year AA Corporate Bond	8.81	8.80	8.77	8.45	8.05	8.04	7.44
5 Year AA Corporate Bond	8.96	8.95	8.88	8.60	8.14	8.05	7.63
10 Year AA Corporate Bond	8.99	8.98	8.94	8.64	8.22	8.15	7.91
1 Year A Corporate Bond	9.95	9.90	9.70	9.26	9.09	8.84	8.25
3 Year A Corporate Bond	10.14	10.13	10.10	9.76	9.32	9.47	8.34
5 Year A Corporate Bond	10.25	10.24	10.17	9.78	9.34	9.50	8.81
1 Year G-Sec	6.79	6.78	6.68	6.28	5.82	5.82	5.67
3 Year G-Sec	7.24	7.26	7.16	6.86	6.36	6.56	5.92
5 Year G-Sec	7.47	7.47	7.39	7.01	6.52	6.84	6.28
10 Year G-Sec	7.58	7.58	7.58	7.32	6.89	7.10	6.65

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

[1]Data as on 27 Oct, 2026

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ADITYA BIRLA CAPITAL MUTUAL FUNDS

Spread Monitor (in bps)

Corporate Bonds/G-Sec	28-Oct-26	Previous close	Week Ago	Month Ago	3 Months Ago	6 Months Ago	Year Ago
1 Y-AAA & G-Sec	134	130	120	122	151	126	80
3 Y-AAA & G-Sec	82	79	86	82	93	94	66
5 Y-AAA & G-Sec	72	71	72	77	82	66	51
10 Y-AAA & G-Sec	61	60	56	56	55	50	52
1 Y-AA & G-Sec	197	192	190	194	222	191	153
3 Y-AA & G-Sec	157	154	161	159	169	147	152
5 Y-AA & G-Sec	149	148	149	159	162	120	135
10 Y-AA & G-Sec	141	140	135	132	133	104	126
1 Y-A & G-Sec	316	312	301	298	327	302	258
3 Y-A & G-Sec	290	287	294	290	296	290	242
5 Y-A & G-Sec	277	277	278	277	282	266	253

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

Government Securities

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

Maturity Bucket Wise Govt. Borrowing

Maturity Period	Scheduled H2 FY27	Completed H2 FY27
1 to 9 Yrs	28.12%	18.10%
10 to 14 Yrs	26.34%	16.43%
Long Dated (above 14 Yrs)	45.55%	17.32%

Source: RBI

Institutional Flows (Debt) — Rs. Cr.

Description	Net	MTD	YTD
FII*	671	5,849	54,815
MF**	-9,620	-41,734	-635,750

*As on 28th October 2026;**As on 23rd October 2026; Source: SEBI, NSDL

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
Forex Reserves	30-Oct-26
Credit Growth	30-Oct-26
Deposit Growth	30-Oct-26
Infrastructure Output	30-Oct-26
Fiscal deficit (as a % of budget estimates)	30-Oct-26

Source: Refinitiv

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

State Govt Borrowing Program FYTD — Rs. Crore

Description	Scheduled	Completed	% Completed
Week4:October 26-30, 2026	26,900	0	0.00%
Month: October 2026	105,700	144,916	137.10%
Q4: Oct 26-Dec 26	360,820	76,621	21.24%

Source: RBI

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

Mutual Fund Category Performance - Debt

Category-Debt	1 Month	6 Month	1 Year
Overnight Fund	5.32	5.08	5.15
Liquid Fund	5.22	6.08	6.24
Ultra Short Term fund	3.52	5.75	5.79
Ultra Short to Short Term Fund	1.83	5.18	5.24
Money Market Fund	3.83	6.11	6.06
Short Term Fund	-2.27	3.95	3.73
Medium Term Fund	-4.94	3.78	3.87
Medium to Long Term Fund	-8.11	2.41	1.94
Long Term Fund	-14.76	0.30	-0.66
Corporate Bond Fund	-3.50	3.72	3.49
Gilt Fund	-8.30	2.24	1.01
Gilt Fund with 10 year constant duration	-13.46	0.92	0.92
Dynamic Term Fund	-6.91	2.37	2.03
Banking and PSU Debt Fund	-3.05	3.85	3.57
Floating Interest Rates Fund	-0.94	4.78	4.92
Credit Risk Fund	-1.67	6.10	6.89

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

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