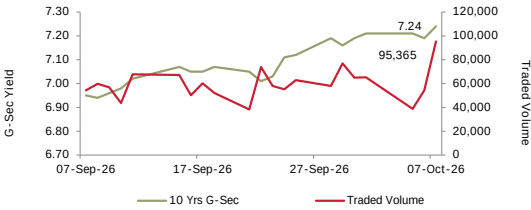


G-Sec Yield Vs. Debt Market Traded Volume



Liquidity Indicators (₹ Cr.)

	7-Oct-26	Week Ago	Month Ago	Year Ago
G-Sec	76,983	52,696	47,098	75,385
Net Liquidity Injected	-498715.82 ^[1]	-486,904	-1,036,486	-148,046
T-Bill	16,483	9,496	3,355	5,587
Call	12,927	10,355	10,280	13,393
T-Repo	505,051	479,348	490,642	392,803

Source: CCIL

Key Monitorables

Current Rates	7-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	96.78	96.42	88.77
Brent Crude	101.14	101.03	65.73

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

Money Market Rates (in %)

Indicators	7-Oct-26	Week Ago	Month Ago	Year Ago
Call Rate	5.37	5.22	4.97	5.35
T-Repo	5.32	5.07	4.59	5.24
Repo	5.33	5.15	4.23	5.30
3 Month CP	6.55	6.40	5.90	5.90
3 Month CD	6.67	6.59	5.88	5.85
6 Month CP	7.19	6.90	6.45	6.20
6 Month CD	6.78	6.81	6.43	6.05
1 Year CP	7.47	7.50	7.10	6.40
1 Year CD	7.46	7.59	7.25	6.33

Source: CCIL, Refinitiv

MIBOR-OIS (in %)

Current Rates	7-Oct-26	Week Ago	Year Ago
1 Year	6.25	6.18	5.41
2 Years	6.45	6.38	5.36
3 Years	6.56	6.48	5.46
5 Years	6.71	6.63	5.64

Source: CCIL

MIFOR & Overnight MIBOR (in %)

Indicators	7-Oct-26	Week Ago	Month Ago	Year Ago
MIBOR Overnight	5.43	5.28	5.03	5.39
2 Years (MIFOR)	8.09	7.79	7.25	5.93
3 Years (MIFOR)	8.04	7.78	7.26	6.09
5 Years (MIFOR)	8.00	7.78	7.35	6.23

Source: CCIL MIFOR - Mumbai Interbank Forward Offer Rate

Top 5 traded G - Sec(07 Oct 2026)

Security	Volume (Rs. Cr.)	No. of Trades	Last Traded YTM Yield
6.94% GS 2036	52,285.61	4796	7.24
7.06% GS 2041	7,876.71	859	7.45
6.36% GS 2031	5,788.66	305	6.98
7.24% GS 2055	1,232.13	87	7.68
6.90% GS 2065	1,215.25	100	7.75

Source: RBI

State Development Loans (SDL Rates)

State Name	Security Name	Maturity Bucket (in Years)	Volume (Rs. Cr.)	Last Traded YTM Yield
Maharashtra	7.63% MH SGS 2039	13	2	7.94
Tamil Nadu	6.8% TN SGS 2035	9	2	7.83
Gujarat	8.26% GJ SDL 2028	2	1	6.87
Uttar Pradesh	7.81% UP SGS 2041	15	1	7.97
West Bengal	7.64% WB SGS 2044	18	1	7.97

Source: CCIL

- Bond yields rose as market participants reassessed the interest rate outlook following the RBI's first policy rate hike since Feb 2023. The central bank raised the policy repo rate by 25 bps to 5.50%, in line with expectations, and shifted its monetary policy stance from neutral to calibrated tightening, reinforcing expectations of a tighter policy environment and the possibility of further rate increases ahead.
- Yield on the 10-year benchmark paper (6.94% GS 2036) rose by 5 bps to close at 7.24% as compared to the previous day's close of 7.19%.
- 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. 98.6292 (YTM: 5.5747%), Rs. 97.0482 (YTM: 6.0999%) and Rs. 94.1002 (YTM: 6.2869%), respectively.
- The Monetary Policy Committee (MPC), in its fourth bi-monthly monetary policy review for FY27, decided to increase the policy repo rate under the Liquidity Adjustment Facility (LAF) by 25 bps to 5.50%. Consequently, the Standing Deposit Facility (SDF) rate was adjusted to 5.25%, and the Marginal Standing Facility (MSF) rate and the Bank Rate were raised to 5.75%. The MPC also changed its policy stance to calibrated tightening.
- The Indian rupee fell against the U.S. dollar due to foreign fund outflows, higher oil prices, and a stronger greenback despite the RBI's rate hike.
- Brent crude oil prices rose on fears that escalating Middle East conflicts and tanker attacks could disrupt oil supplies.

Yield Monitor

Corporate Bonds/G-Sec	07-Oct-26	Previous close	Week Ago	Month Ago	3 Months Ago	6 Months Ago	Year Ago
1 Year AAA Corporate Bond	7.50	7.50	7.48	7.07	7.08	7.32	6.45
3 Year AAA Corporate Bond	7.69	7.69	7.70	7.35	7.15	7.59	6.65
5 Year AAA Corporate Bond	7.79	7.78	7.78	7.50	7.15	7.65	6.82
10 Year AAA Corporate Bond	7.89	7.88	7.83	7.57	7.45	7.67	7.15
1 Year AA Corporate Bond	8.22	8.22	8.20	7.79	7.70	7.98	7.10
3 Year AA Corporate Bond	8.46	8.46	8.48	8.12	7.95	8.18	7.40
5 Year AA Corporate Bond	8.58	8.57	8.58	8.27	7.98	8.27	7.49
10 Year AA Corporate Bond	8.69	8.68	8.59	8.37	8.17	8.24	7.77
1 Year A Corporate Bond	9.32	9.32	9.24	8.83	8.84	9.08	8.26
3 Year A Corporate Bond	9.77	9.77	9.78	9.43	9.18	9.56	8.41
5 Year A Corporate Bond	9.85	9.84	9.78	9.50	9.15	9.65	8.84
1 Year G-Sec	6.34	6.24	6.27	5.88	5.88	5.95	5.75
3 Year G-Sec	7.03	6.97	6.86	6.53	6.27	6.72	5.93
5 Year G-Sec	7.12		7.03	6.61	6.47	6.91	6.21
10 Year G-Sec	7.37	7.32	7.32	7.08	6.81	7.17	6.61

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

^[1]Data as on 06 Oct, 2026

Spread Monitor (in bps)

Corporate Bonds / G - Sec	07-Oct-26	Previous close	Week Ago	Month Ago	3 Months Ago	6 Months Ago	Year Ago
1 Y -AAA & G -Sec	116	126	121	--	120	137	70
3 Y -AAA & G -Sec	66	72	84	82	88	87	72
5 Y -AAA & G -Sec	67	--	75	89	68	74	61
10 Y -AAA & G -Sec	52	56	51	49	64	50	54
1 Y -AA & G -Sec	188	197	192	--	182	203	135
3 Y -AA & G -Sec	142	148	162	159	168	146	147
5 Y -AA & G -Sec	146	--	155	166	151	136	128
10 Y -AA & G -Sec	131	135	127	129	136	107	115
1 Y -A & G -Sec	298	307	297	--	296	313	251
3 Y -A & G -Sec	274	280	292	290	291	284	248
5 Y -A & G -Sec	273	--	275	289	268	274	263

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
6.20% GS 2029	9,000	9,000	6.77%
6.57% GS 2033	12,000	12,000	7.17%
7.63% GS 2056	9,000	9,000	7.69%
7.50% GOI SGrB 2056	3,000	3,000	7.65%

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

Govt Borrowing Program FYTD

Description	Scheduled	Completed	% Completed
Week: October 5-9 ,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

Description	Scheduled	Completed	% Completed
Week: October 5-9 ,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)

Description	Net	MTD	YTD
FII*	2,105	1,721	50,687
MF**	244	4,449	-594,408

*As on 7th October 2026; **As on 6th 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

Mutual Fund Category Performance - Debt

Category-Debt	1 Month	6 Month	1 Year
Overnight Fund	4.88	5.01	5.14
Liquid Fund	5.48	6.29	6.29
Ultra Short Term fund	4.44	6.47	5.98
Ultra Short to Short Term Fund	2.91	6.34	5.59
Money Market Fund	4.65	6.89	6.24
Short Term Fund	-0.96	5.96	4.40
Medium Term Fund	-3.91	6.23	4.68
Medium to Long Term Fund	-5.90	5.74	2.81
Long Term Fund	-9.38	6.42	0.59
Corporate Bond Fund	-1.80	6.04	4.25
Gilt Fund	-6.28	6.18	1.59
Gilt Fund with 10 year constant duration	-16.17	4.60	1.98
Dynamic Term Fund	-4.56	5.36	2.82
Banking and PSU Debt Fund	-0.92	6.05	4.33
Floating Interest Rates Fund	0.18	6.48	5.44
Credit Risk Fund	0.00	9.18	7.57

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

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Event for the Week (Monday to Friday)

	Date
Forex Reserves	9-Oct-26
Loans and Advances to Central Government	9-Oct-26
Loans and Advances to State Government	9-Oct-26

Source: Refinitiv