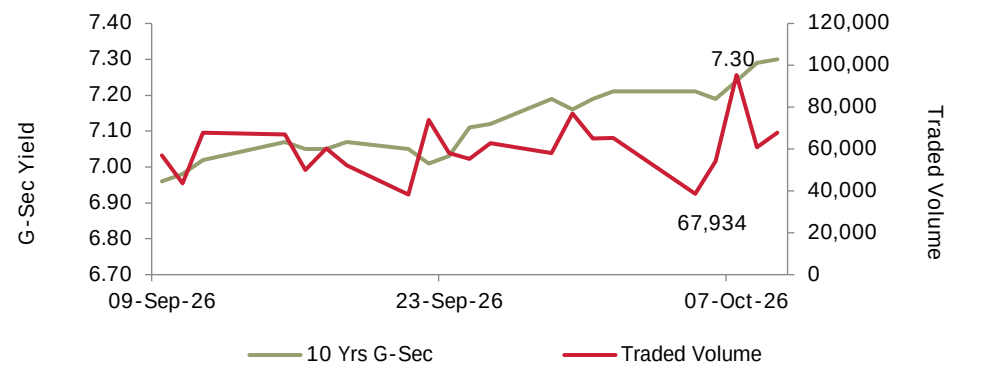


G-Sec Yield Vs. Debt Market Traded Volume



Liquidity Indicators (₹ Cr.)				
	9-Oct-26	Week Ago	Month Ago	Year Ago
G-Sec	61,600	58,078	40,634	58,801
Net Liquidity Injected	-388015.9 ^[1]	-444,801	-1,049,685	-155,850
T-Bill	4,063	5,778	14,714	4,712
Call	14,568	9,023	10,048	18,998
T-Repo	485,925	531,345	486,499	396,728

Source: CCIL

Key Monitorables			
Current Rates	9-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	96.73	96.78	88.78
Brent Crude	104.41	104.07	65.20

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

Money Market Rates (in %)				
Indicators	9-Oct-26	Week Ago	Month Ago	Year Ago
Call Rate	5.31	5.08	4.97	5.49
T-Repo	5.30	5.14	4.59	5.55
Repo	5.29	5.08	4.34	5.51
3 Month CP	6.43	6.20	6.00	5.92
3 Month CD	6.39	6.58	5.99	5.91
6 Month CP	7.25	6.85	6.50	6.25
6 Month CD	6.71	6.79	6.46	6.06
1 Year CP	7.51	7.40	7.10	6.40
1 Year CD	7.49	7.61	7.14	6.31

Source: CCIL, Refinitiv

MIBOR-OIS (in %)			
Current Rates	9-Oct-26	Week Ago	Year Ago
1 Year	6.25	6.25	5.42
2 Years	6.44	6.46	5.37
3 Years	6.56	6.54	5.46
5 Years	6.73	6.69	5.63

Source: CCIL

MIFOR & Overnight MIBOR (in %)				
Indicators	9-Oct-26	Week Ago	Month Ago	Year Ago
MIBOR Overnight	5.33	5.10	5.04	5.50
2 Years (MIFOR)	7.90	7.74	7.38	5.88
3 Years (MIFOR)	7.86	7.73	7.35	6.05
5 Years (MIFOR)	7.80	7.73	7.48	6.26

Source: CCIL MIFOR - Mumbai Interbank Forward Offer Rate

Top 5 traded G - Sec(09 Oct 2026)			
Security	Volume (Rs. Cr.)	No. of Trades	Last Traded YTM Yield
6.94% GS 2036	33,094.56	3609	7.30
7.06% GS 2041	15,519.19	972	7.49
6.36% GS 2031	2,657.39	213	6.99
6.48% GS 2035	1,516.21	140	7.26
7.24% GS 2055	1,167.08	75	7.74

Source: RBI

State Development Loans (SDL Rates)				
State Name	Security Name	Maturity Bucket (in Years)	Volume (Rs. Cr.)	Last Traded YTM Yield
Maharashtra	7.15% MH SGS 2049	23	7	8.03
Tamil Nadu	8.36% TN SDL 2028	2	1	6.90
Gujarat	6.58% GJ SDL 2027	1	1	6.05
Uttar Pradesh	7.16% UP SDL 2031	5	4	7.66
West Bengal	7.58% WB SGS 2035	9	0	7.92

Source: CCIL

- Bond yields rose as elevated crude oil prices intensified inflation concerns, while the RBI's hawkish monetary policy stance further weighed on investor sentiment.
- Yield on the 10-year benchmark paper (6.94% GS 2036) rose by 1 bps to close at 7.30% as compared to the previous day's close of 7.29%.
- Reserve Bank of India conducted the auction of two government securities namely 7.06% GS 2041 & 7.43% GS 2076 for a notified amount of Rs. 36,000 crore, for which full amount was accepted. The cut-off price/implicit yield at cut-off for 7.06% GS 2041 & 7.43% GS 2076 stood Rs. 96.18/7.4898% & Rs. 95.33/7.8015%, respectively.
- Data from Reserve Bank of India showed that India's foreign exchange reserves decreased to \$734.61 billion for the week ended Oct 2, 2026, compared with \$747.56 billion a week earlier.
- The Uttar Pradesh government has approved the deployment of 1,725 air-conditioned electric buses across 18 cities under the Gross Cost Contract (GCC) model. Private operators will procure, operate, and maintain the buses under 12-year contracts, supported by government subsidies and free land for depot development.
- The Indian rupee rose against the U.S. dollar following lower crude oil prices, and suspected RBI intervention.
- Brent crude oil prices fell as easing Iran-related supply risks and higher expected fuel exports from China reduced supply concerns.

Yield Monitor							
Corporate Bonds/G-Sec	09-Oct-26	Previous close	Week Ago	Month Ago	3 Months Ago	6 Months Ago	Year Ago
1 Year AAA Corporate Bond	7.57	7.58	7.40	7.05	7.18	7.22	6.45
3 Year AAA Corporate Bond	7.72	7.72	7.70	7.36	7.29	7.39	6.66
5 Year AAA Corporate Bond	7.85	7.85	7.78	7.51	7.30	7.46	6.79
10 Year AAA Corporate Bond	7.88	7.88	7.90	7.57	7.55	7.53	7.15
1 Year AA Corporate Bond	8.29	8.29	8.12	7.77	7.90	7.88	7.10
3 Year AA Corporate Bond	8.50	8.50	8.45	8.13	8.05	7.98	7.41
5 Year AA Corporate Bond	8.62	8.62	8.57	8.33	8.08	8.08	7.46
10 Year AA Corporate Bond	8.68	8.68	8.70	8.37	8.34	8.10	7.77
1 Year A Corporate Bond	9.39	9.39	9.22	8.81	8.94	8.98	8.26
3 Year A Corporate Bond	9.83	9.83	9.78	9.44	9.32	9.36	8.42
5 Year A Corporate Bond	9.91	9.91	9.84	9.51	9.30	9.46	8.81
1 Year G-Sec	6.36	6.39	6.58	5.90	5.88	5.92	5.76
3 Year G-Sec	7.00	6.97	7.03	6.53	6.35	6.46	5.95
5 Year G-Sec	7.12		7.03	6.61	6.54	6.67	6.23
10 Year G-Sec	7.43	7.42	7.35	7.08	6.87	7.08	6.63

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

^[1]Data as on 08 Oct, 2026

Spread Monitor (in bps)							
Corporate Bonds /G-Sec	09-Oct-26	Previous close	Week Ago	Month Ago	3 Months Ago	6 Months Ago	Year Ago
1 Y-AAA & G-Sec	121	119	82	115	130	130	69
3 Y-AAA & G-Sec	72	75	67	83	94	93	71
5 Y-AAA & G-Sec	73	--	75	90	76	79	56
10 Y-AAA & G-Sec	45	46	55	49	68	45	52
1 Y-AA & G-Sec	193	190	153	186	201	196	134
3 Y-AA & G-Sec	150	153	142	160	170	152	146
5 Y-AA & G-Sec	150	--	153	171	154	141	123
10 Y-AA & G-Sec	124	125	135	129	147	102	114
1 Y-A & G-Sec	303	300	263	291	306	306	250
3 Y-A & G-Sec	283	286	275	291	297	290	247
5 Y-A & G-Sec	279	--	280	290	276	279	258

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
7.06% GS 2041	23,000	23,000	7.49%
7.43% GS 2076	13,000	13,000	7.80%

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

Institutional Flows (Debt)	Rs. Cr.		
Description	Net	MTD	YTD
FII*	-490	4,729	53,695
MF**	244	4,449	-594,408

*As on 9th October 2026;**As on 6th 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
Reserve Money	14-Oct-26
Money Supply	14-Oct-26
Currency in Circulation	14-Oct-26
Bank Credit to Commercial Sector	14-Oct-26
Banker's Deposits with RBI	14-Oct-26
Source: Refinitiv	

Govt Borrowing Program FYTD				Rs. Crore
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				Rs. Crore
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

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	4.92	5.02	5.14
Liquid Fund	5.68	6.24	6.32
Ultra Short Term fund	4.75	6.25	6.02
Ultra Short to Short Term Fund	2.76	5.86	5.60
Money Market Fund	5.14	6.52	6.28
Short Term Fund	-1.67	5.01	4.35
Medium Term Fund	-4.91	5.07	4.59
Medium to Long Term Fund	-7.74	4.21	2.68
Long Term Fund	-13.11	3.56	0.24
Corporate Bond Fund	-2.64	4.95	4.19
Gilt Fund	-8.68	4.21	1.41
Gilt Fund with 10 year constant duration	-21.21	2.51	1.66
Dynamic Term Fund	-6.14	3.95	2.69
Banking and PSU Debt Fund	-1.69	5.02	4.28
Floating Interest Rates Fund	-0.40	5.82	5.41
Credit Risk Fund	-0.67	8.33	7.53

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

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