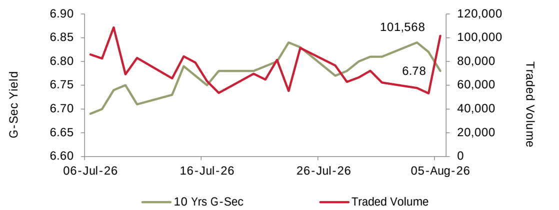
Daily Fixed Income Tracker
August 06, 2026

Aditya Birla Sun Life Mutual Fund

ADITYA BIRLA CAPITAL MUTUAL FUNDS

G-Sec Yield Vs. Debt Market Traded Volume



Liquidity Indicators (₹ Cr.)

	5-Aug-26	Week Ago	Month Ago	Year Ago
G-Sec	81,863	45,230	66,015	56,001
Net Liquidity Injected	-333512.34[1]	-116,296	-167,906	-397,133
T-Bill	14,698	18,148	2,897	8,584
Call	14,129	16,685	18,382	16,928
T-Repo	426,328	469,382	493,196	396,750

Source: CCIL

Key Monitorables

Current Rates	5-Aug-26	Last Update	Year Ago
Fixed Reverse Repo (in %)	3.35	3.35	3.35
Repo (in %)	5.25	5.50	5.50
CRR (in %)	3.00	3.25	4.00
SLR (in %)	18.00	18.00	18.00
Bank Rate (in %)	5.50	5.75	5.75
SDF Rate (in %)	5.00	5.25	5.25
MSF Rate (in %)	5.50	5.75	5.75
USD/INR	95.12	95.38	87.80
Brent Crude	79.42	78.68	67.69

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

Money Market Rates (in %)

Indicators	5-Aug-26	Week Ago	Month Ago	Year Ago
Call Rate	5.05	5.30	5.28	5.46
T-Repo	4.88	5.14	5.10	5.33
Repo	4.91	5.09	5.01	5.37
3 Month CP	6.62	6.88	6.33	5.80
3 Month CD	6.65	6.82	6.12	5.76
6 Month CP	6.87	7.00	6.77	6.03
6 Month CD	6.75	6.93	6.51	5.94
1 Year CP	7.22	7.25	7.07	6.30
1 Year CD	6.89	7.10	6.83	6.19

Source: CCIL, Refinitiv

MIBOR-OIS (in %)

Current Rates	5-Aug-26	Week Ago	Year Ago
1 Year	5.78	5.91	5.45
2 Years	5.96	6.10	5.41
3 Years	6.07	6.20	5.48
5 Years	6.27	6.39	5.65

Source: CCIL

MIFOR & Overnight MIBOR (in %)

Indicators	5-Aug-26	Week Ago	Month Ago	Year Ago
MIBOR Overnight	5.09	5.36	5.33	5.41
2 Years (MIFOR)	6.91	7.03	6.80	5.94
3 Years (MIFOR)	6.95	7.05	6.83	6.04
5 Years (MIFOR)	7.10	7.23	7.03	6.18

Source: CCIL MIFOR - Mumbai Interbank Forward Offer Rate

Top 5 traded G - Sec(05 Aug 2026)

Security	Volume (Rs. Cr.)	No. of Trades	Last Traded YTM Yield
6.94% GS 2036	49,025.83	4643	6.78
6.68% GS 2040	6,190.36	625	6.98
6.36% GS 2031	5,961.57	491	6.31
7.06% GS 2041	3,422.88	373	6.98
6.48% GS 2035	2,688.94	311	6.77

Source: RBI

State Development Loans (SDL Rates)

State Name	Security Name	Maturity Bucket (in Years)	Volume (Rs. Cr.)	Last Traded YTM Yield
Maharashtra	7.2% MH SDL 2027	1	6	6.11
Tamil Nadu	7.59% TN SGS 2041	15	5	7.55
Gujarat	7.52% GJ SDL 2027	1	0	5.94
Uttar Pradesh	7.48% UP SGS 2040	14	3	7.58
West Bengal	7.58% WB SGS 2042	16	1	7.63

Source: CCIL

- Bond yields declined after the RBI, in its Aug 2026 monetary policy meeting, kept key policy rates unchanged, in line with market expectations. Gains were extended as the policy outcome was marginally more dovish than expected, particularly on the inflation outlook and liquidity-management approach.
- Yield on the 10-year benchmark paper (6.94% GS 2036) fell by 5 bps to close at 6.77% as compared to the previous day's close of 6.82%.
- Reserve Bank of India conducted the auction of 91 days, 182 days and 364 days Treasury Bills for an aggregate amount of Rs. 24,000 crore for which the full amount was accepted, and the cut-off rate stood at Rs. 98.7012 (YTM: 5.2780%), Rs. 97.3071 (YTM: 5.5501%) and Rs. 94.6215 (YTM: 5.6998%), respectively.
- According to reports, Rural Electrification Corporation Ltd. planned to raise up to Rs. 7,000 crore through the issuance of bonds with maturities of three years and 20 days and 15 years and 20 days.
- The Monetary Policy Committee (MPC), in its third bi-monthly monetary policy review for FY27, decided to keep the policy repo rate under the liquidity adjustment facility (LAF) unchanged at 5.25%. Consequently, the standing deposit facility (SDF) rate remains at 5.00%, and the marginal standing facility (MSF) rate and the Bank Rate remain at 5.50%. The MPC also decided to continue with the neutral stance.
- The Indian rupee rose against the U.S. dollar following decline in crude oil prices and healthy foreign inflows. However, gains were capped following RBI's status quo on rates.
- Brent crude oil prices rose as a strike on a Saudi tanker increased concerns about Middle East energy supplies and geopolitical tensions.

Yield Monitor

Corporate Bonds/G-Sec	05-Aug-26	Previous close	Week Ago	Month Ago	3 Months Ago	6 Months Ago	Year Ago
1 Year AAA Corporate Bond	7.28	7.33	7.33	6.93	7.31	6.97	6.30
3 Year AAA Corporate Bond	7.26	7.27	7.31	7.10	7.62	7.01	6.53
5 Year AAA Corporate Bond	7.32	7.32	7.34	7.12	7.66	7.26	6.76
10 Year AAA Corporate Bond	7.49	7.45	7.44	7.45	7.75	7.39	6.99
1 Year AA Corporate Bond	8.00	8.05	8.05	7.55	7.93	7.61	6.95
3 Year AA Corporate Bond	8.07	8.08	8.11	7.90	8.12	7.73	7.30
5 Year AA Corporate Bond	8.12	8.12	8.14	7.96	8.16	7.99	7.38
10 Year AA Corporate Bond	8.29	8.25	8.24	8.17	8.25	8.13	13.98
1 Year A Corporate Bond	9.04	9.09	9.09	8.69	9.07	8.82	8.90
3 Year A Corporate Bond	9.29	9.30	9.34	9.13	9.59	8.98	9.18
5 Year A Corporate Bond	9.32	9.32	9.34	9.12	9.66	9.26	9.60
1 Year G-Sec	5.83	5.87	5.84	5.91	6.01	5.75	5.66
3 Year G-Sec	6.30	6.37	6.36	6.31	6.60	6.14	5.94
5 Year G-Sec	6.42	6.51	6.53	6.52	6.84	6.55	6.17
10 Year G-Sec	6.89	6.93	6.91	6.82	7.14	6.76	6.43

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

[1] Data as on 04 Aug, 2026

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Spread Monitor (in bps)

Corporate Bonds/G-Sec	05-Aug-26	Previous close	Week Ago	Month Ago	3 Months Ago	6 Months Ago	Year Ago
1 Y-AAA & G-Sec	145	146	149	102	130	122	64
3 Y-AAA & G-Sec	96	90	95	79	102	87	59
5 Y-AAA & G-Sec	90	81	81	60	82	71	59
10 Y-AAA & G-Sec	60	52	53	63	61	63	56
1 Y-AA & G-Sec	217	217	220	164	192	186	129
3 Y-AA & G-Sec	177	171	175	159	152	159	136
5 Y-AA & G-Sec	170	161	161	144	132	143	121
10 Y-AA & G-Sec	140	132	133	134	111	137	755
1 Y-A & G-Sec	321	322	325	278	306	307	324
3 Y-A & G-Sec	299	292	298	282	299	283	324
5 Y-A & G-Sec	290	281	281	260	282	271	343

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
6.94% GS 2036	34,000	34,000	6.81%

Source: RBI

Govt Borrowing Program FYTD (Rs. Crore)

Description	Scheduled	Completed	% Completed
Week: August 3-7 ,2026	34,000	0	0.00%
Month: Aug 2026	158,000	0	0.00%
H1: Apr 26-Sep 26	820,000	568,000	69.27%

Source: RBI

Maturity Bucket Wise Govt. Borrowing

Maturity Period	Scheduled H1 FY26	Completed H1 FY26
1 to 9 Yrs	31.46%	66.67%
10 to 14 Yrs	29.02%	71.43%
Long Dated (above 14 Yrs)	39.51%	69.75%

Source: RBI

State Govt Borrowing Program FYTD (Rs. Crore)

Description	Scheduled	Completed	% Completed
Week: August 3-7 ,2026	26,850	24,086	89.71%
Month: Aug 2026	119,916	24,086	20.09%
H1: Apr 26-Sep 26	318,816	124,377	39.01%

Source: RBI

Institutional Flows (Debt) (Rs. Cr.)

Description	Net	MTD	YTD
FII*	1,047	485	56,922
MF**	-26	-51,623	-524,461

*As on 5th August 2026;**As on 31st July 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.

Mutual Fund Category Performance - Debt

Category-Debt	1 Month	6 Month	1 Year
Overnight Fund	5.04	5.04	5.22
Liquid Fund	5.79	6.55	6.23
Ultra Short Duration Fund	5.06	6.43	5.93
Low Duration Fund	4.58	6.14	5.72
Money Market Fund	5.33	6.50	6.12
Short Duration Fund	3.28	5.80	5.00
Medium Duration Fund	3.50	6.45	5.65
Medium to Long Duration Fund	0.23	5.88	3.68
Long Duration Fund	-6.60	4.79	1.97
Corporate Bond Fund	2.87	5.83	4.92
Gilt Fund	-3.59	5.22	2.49
Gilt Fund with 10 year constant duration	3.31	5.89	3.98
Dynamic Bond	-0.23	5.51	3.63
Banking and PSU Fund	2.77	5.74	4.91
Floater Fund	4.24	6.71	5.90
Credit Risk Fund	4.54	9.06	8.03

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

Event for the Week (Monday to Friday)

Event for the Week (Monday to Friday)	Date
Forex Reserves	7-Aug-26
Credit Growth	7-Aug-26
Deposit Growth	7-Aug-26
Loans and Advances to Central Government	7-Aug-26
Loans and Advances to State Government	7-Aug-26

Source: Refinitiv