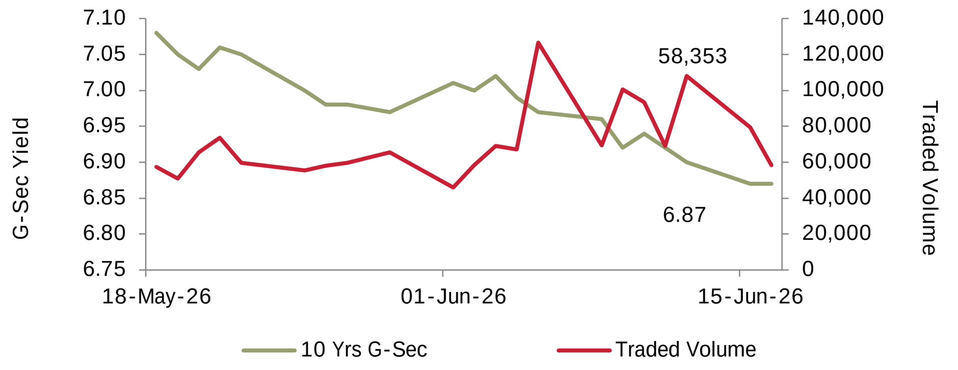
Daily Fixed Income Tracker
June 17, 2026

Aditya Birla Sun Life Mutual Fund

ADITYA BIRLA CAPITAL MUTUAL FUNDS

G-Sec Yield Vs. Debt Market Traded Volume



Liquidity Indicators (₹ Cr.)

	16-Jun-26	Week Ago	Month Ago	Year Ago
G-Sec	50,468	89,893	65,802	65,102
Net Liquidity Injected	-151131.21[1]	-147,212	-248,222	-268,071
T-Bill	2,948	5,070	2,679	3,776
Call	18,252	18,486	14,062	15,722
T-Repo	496,403	519,606	535,957	398,861

Source: CCIL

Key Monitorables

Current Rates	16-Jun-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	94.56	94.71	86.07
Brent Crude	79.32	83.37	72.48

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

Money Market Rates (in %)

Indicators	16-Jun-26	Week Ago	Month Ago	Year Ago
Call Rate	5.36	5.27	5.24	5.30
T-Repo	5.30	5.18	5.07	5.22
Repo	5.28	5.18	5.07	5.16
3 Month CP	6.60	6.92	7.03	5.96
3 Month CD	6.58	6.99	6.89	5.89
6 Month CP	7.22	7.40	7.29	6.25
6 Month CD	7.19	7.31	7.12	6.15
1 Year CP	7.50	7.55	7.62	6.42
1 Year CD	7.25	7.40	7.45	6.26

Source: CCIL, Refinitiv

MIBOR-OIS (in %)

Current Rates	16-Jun-26	Week Ago	Year Ago
1 Year	5.90	6.00	5.53
2 Years	6.05	6.19	5.52
3 Years	6.16	6.29	5.60
5 Years	6.31	6.46	5.75

Source: CCIL

MIFOR & Overnight MIBOR (in %)

Indicators	16-Jun-26	Week Ago	Month Ago	Year Ago
MIBOR Overnight	5.42	5.33	5.27	5.35
2 Years (MIFOR)	6.69	6.63	7.10	6.03
3 Years (MIFOR)	6.69	6.61	7.10	6.12
5 Years (MIFOR)	6.91	6.86	7.42	6.26

Source: CCIL MIFOR - Mumbai Interbank Forward Offer Rate

Top 5 traded G - Sec(16 Jun 2026)

Security	Volume (Rs. Cr.)	No. of Trades	Last Traded YTM Yield
6.94% GS 2036	29,415.10	3071	6.87
6.48% GS 2035	3,429.13	250	6.88
6.68% GS 2040	3,390.00	305	7.19
6.36% GS 2031	1,721.08	151	6.47
7.06% GS 2028	1,158.00	13	6.05

Source: RBI

State Development Loans (SDL Rates)

State Name	Security Name	Maturity Bucket (in Years)	Volume (Rs. Cr.)	Last Traded YTM Yield
Maharashtra	6.86% MH 2032	6	2	7.25
Tamil Nadu	7.74% TN 2036	10	1	7.59
Gujarat	7.43% GJ 2027	1	2	5.90
Uttar Pradesh	7.72% UP 2036	10	1	7.60
West Bengal	7.86% WB 2026	0	3	5.33

Source: CCIL

- Bond yields remained steady following the recent rally, as market participants awaited further details of a tentative U.S.-Iran peace deal, which tempered optimism arising from the decline in crude oil prices.
- Yield on the 10-year benchmark paper (6.94% GS 2036) was unchanged to close at 6.87% as compared to the previous day's close.
- The Reserve Bank of India conducted an auction of government securities for nine states, with a notified amount of Rs. 21,600 crore, for which amount of Rs. 20,461.29 crore was accepted. The cut-off yields ranged from 7.28% to 7.82%, with the lowest yield observed for Andhra Pradesh and the highest for Punjab.
- RBI conducted the auction of 7-day Variable Rate Repo for the notified amount of Rs. 1,50,000 crore for which amount of Rs. 89,440 crore was accepted and the cut-off yield stood at 5.26%.
- India and Sri Lanka are exploring local currency trade settlements to reduce transaction costs, limit dollar dependence, and enhance bilateral trade resilience.
- The Indian rupee strengthened against the U.S. dollar, supported by easing tensions in West Asia and the extended decline in crude oil prices.
- Brent crude oil prices fell on easing energy supply concerns.

Yield Monitor

Corporate Bonds/G-Sec	16-Jun-26	Previous close	Week Ago	Month Ago	3 Months Ago	6 Months Ago	Year Ago
1 Year AAA Corporate Bond	7.43	7.48	7.45	7.51	7.20	6.67	6.39
3 Year AAA Corporate Bond	7.28	7.26	7.32	7.70	7.29	6.81	6.59
5 Year AAA Corporate Bond	7.31	7.37	7.37	7.72	7.36	6.95	6.73
10 Year AAA Corporate Bond	7.65	7.65	7.75	7.80	7.47	7.26	7.00
1 Year AA Corporate Bond	8.05	8.10	8.07	8.13	7.85	7.36	7.22
3 Year AA Corporate Bond	7.97	7.95	8.01	8.20	7.89	7.55	7.39
5 Year AA Corporate Bond	7.94	8.00	8.00	8.22	8.03	7.79	7.44
10 Year AA Corporate Bond	8.26	8.26	8.36	8.30	8.15	8.00	7.92
1 Year A Corporate Bond	9.19	9.24	9.21	9.27	9.08	8.45	11.71
3 Year A Corporate Bond	9.25	9.23	9.29	9.67	9.26	8.57	11.80
5 Year A Corporate Bond	9.31	9.37	9.37	9.72	9.36	8.97	11.90
1 Year G-Sec	5.95	5.99	6.09	6.14	5.76	5.58	5.71
3 Year G-Sec	6.35	6.33	6.39	6.63	6.27	6.13	5.91
5 Year G-Sec	6.58	6.57	6.63	6.99	6.53	6.43	6.06
10 Year G-Sec	6.98	6.99	7.03	7.19	6.82	6.68	6.37

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

[1]Data as on 15 Jun, 2026

Aditya Birla Sun Life Mutual Fund

ADITYA BIRLA CAPITAL MUTUAL FUNDS

Spread Monitor (in bps)

Corporate Bonds/G-Sec	16-Jun-26	Previous close	Week Ago	Month Ago	3 Months Ago	6 Months Ago	Year Ago
1 Y-AAA & G-Sec	148	149	136	137	144	109	68
3 Y-AAA & G-Sec	93	93	93	107	102	68	68
5 Y-AAA & G-Sec	73	80	74	73	83	52	67
10 Y-AAA & G-Sec	67	66	72	61	65	58	63
1 Y-AA & G-Sec	210	211	198	199	209	178	151
3 Y-AA & G-Sec	162	161	161	157	162	141	148
5 Y-AA & G-Sec	136	143	137	123	150	136	138
10 Y-AA & G-Sec	128	127	133	111	132	132	155
1 Y-A & G-Sec	324	325	312	313	332	287	600
3 Y-A & G-Sec	290	289	289	303	298	244	589
5 Y-A & G-Sec	273	280	274	273	283	254	584

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
6.36% GS 2031	21,000	21,000	6.50%
7.71% GS 2066	11,000	11,000	7.63%

Source: RBI

Govt Borrowing Program FYTD			Rs. Crore
Description	Scheduled	Completed	% Completed
Week: June 15-19 ,2026	32,000	0	0.00%
Month: Jun 2026	160,000	66,000	41.25%
H1: Apr 26-Sep 26	820,000	348,000	42.44%

Source: RBI

Maturity Bucket Wise Govt. Borrowing

Maturity Period	Scheduled H1 FY26	Completed H1 FY26
1 to 9 Yrs	31.46%	41.47%
10 to 14 Yrs	29.02%	42.86%
Long Dated (above 14 Yrs)	39.51%	42.90%

Source: RBI

State Govt Borrowing Program FYTD			Rs. Crore
Description	Scheduled	Completed	% Completed
Week: June 15-19, 2026	23,000	20,461	88.96%
Month: June 2026	85,100	59,361	69.75%
Q1: Apr 26-June 26	254,509	185,977	73.07%

Institutional Flows (Debt)			Rs. Cr.
Description	Net	MTD	YTD
FII*	754	4,598	1,203
MF**	-7,286	-70,035	-451,398

*As on 16th June 2026;**As on 12th June 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	5.07	5.06	5.23
Liquid Fund	7.01	6.41	6.13
Ultra Short Duration Fund	7.37	5.85	5.81
Low Duration Fund	8.72	5.49	5.70
Money Market Fund	7.71	5.80	5.91
Short Duration Fund	12.99	4.78	4.85
Medium Duration Fund	15.01	5.34	5.34
Medium to Long Duration Fund	16.19	3.82	2.79
Long Duration Fund	17.36	1.94	0.49
Corporate Bond Fund	14.00	4.67	4.75
Gilt Fund	16.44	2.82	1.20
Gilt Fund with 10 year constant duration	20.87	3.67	2.75
Dynamic Bond	14.56	3.86	2.87
Banking and PSU Fund	13.50	4.65	4.68
Floater Fund	11.63	5.74	5.65
Credit Risk Fund	12.56	8.90	7.70

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)	Date
Reserve Money	17-Jun-26
Currency in Circulation	17-Jun-26
Banker's Deposits with RBI	17-Jun-26
Forex Reserves	19-Jun-26
Loans and Advances to Central Government	19-Jun-26

Source: Refinitiv