

Interest Rate Market

Top Traded Securities on August 20, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	2490	101.70	6.85	2625	204.78
7.18% GS 2033	668	101.91	6.89	591	196.99
7.23% GS 2039	409	102.90	6.91	398	163.48
7.18% GS 2037	179	102.31	6.91	177	191.01
7.26% GS 2033	81	102.30	6.90	165	166.07

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	73676
SDL	6897
T-Bills	5065

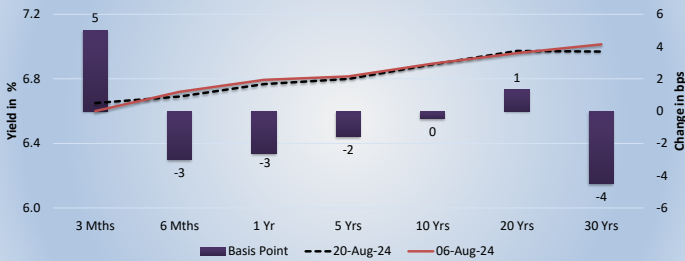
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(1039)	(1793)	(303)	(3134)
Public Sector Banks	(4524)	1124	326	(3073)
Private Sector Banks	(2439)	(94)	(558)	(3090)
Mutual Funds	1591	124	378	2094
Foreign Banks	6100	(152)	(255)	5693
Others	302	791	411	1504

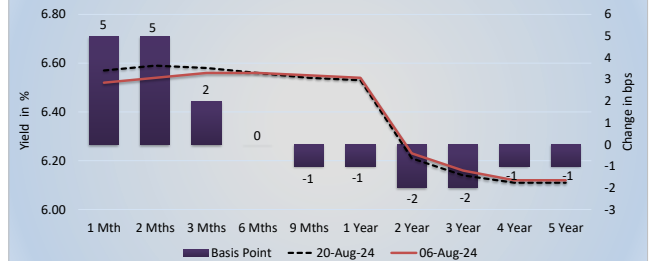
Indian Economic Indicators	
Indicator	Rates (%)
CPI (July'24)	3.54%
Core Inflation (July'24)	3.30%
WPI (July'24)	2.04%
IIP (y-o-y June'24)	4.20%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	20-Aug	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	2355	(14599)	41676	123929
Equity	(1756)	(8621)	(369)	206152
FDI (US \$ bn)	Jun-2024	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	7.33	70.95	71.36	84.84
Equity inflows	5.52	45.86	47.60	59.68
Reinvested earnings	1.51	19.53	19.11	19.35
Other capital	0.30	5.56	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

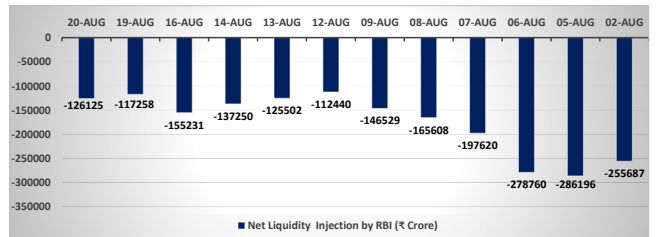
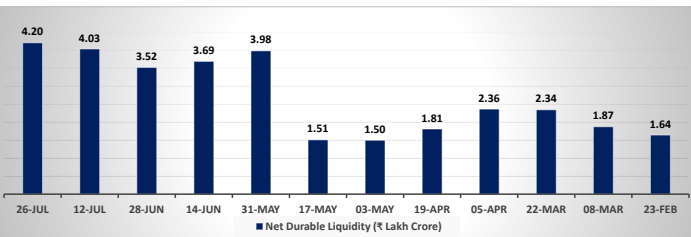
Particulars	As on Jul. 26, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21193741	10.6	718515
Bank Credit	16814792	13.7	382628
Non - food Credit	16786602	13.7	377519
Banks Investment in G-Sec	6313769	8.1	207211
Broad Money M3	25589778	10.0	758394
Reserve Money (as on Aug. 9, 2024)	4652173	6.2	20726
Forex Reserves (USD bn) (as on Aug. 9, 2024)	670	11.3	24

*Change during the financial year

Money Market Operations

Rates	20-Aug	19-Aug	Total Mkt Volume (₹ Cr)
Call	6.50%	6.49%	10919
Repo	6.48%	6.44%	152997
TREP	6227.00%	6.33%	1584

TOTAL TREP MARKET VOLUME



Market Borrowings and Calendar

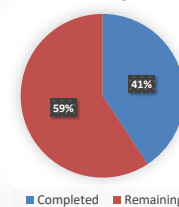
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	575000	0	575000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	401897	0	401897	1108871
SDL	254451		254451	988158
Tbills	393000		393000	1433000
OMO Purchase^				
OMO Sale^				

* including amount raised via green shoe

^includes primary and secondary

\$1.23 lacs Cr to be funded through GST compensation cess funds

Govt. Borrowing Indicator



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Reg: PNB GILTS LTD., 5, Sansad Marg, New Delhi - 110001, India.
Tel: +91-1123321584 Fax: +91-1123321584, CIN: L74899DL1996PLC077120
e-mail: research@pnbgilts.com, Web: www.pnbgilts.com

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