

Interest Rate Market

Top Traded Securities on August 22, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)
7.41% GS 2036	12	104.06	6.91	23
7.09% GS 2054	24	101.31	6.98	22
7.40% GS 2035	22	103.73	6.91	21
7.5% GS 2034	21	104.19	6.91	18
7.02% GS 2027	5	100.66	6.75	16

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	71654
SDL	3662
T-Bills	7807

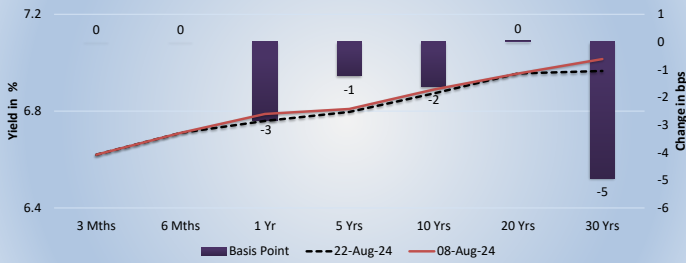
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(1612)	(188)	(329)	(2130)
Public Sector Banks	(1856)	(421)	(1906)	(4183)
Private Sector Banks	910	292	1529	2732
Mutual Funds	480	72	(1900)	(1348)
Foreign Banks	602	544	2315	3461
Others	1469	(299)	290	1459

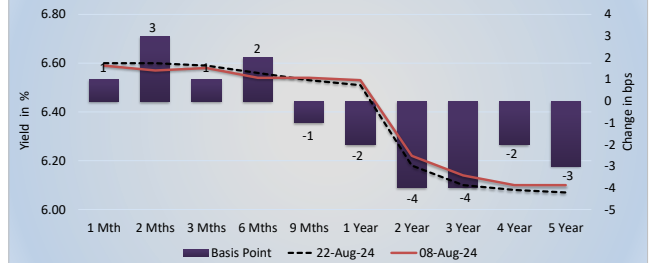
Indian Economic Indicators	
Indicator	Rates (%)
CPI (July'24)	3.54%
Core Inflation (July'24)	3.30%
WPI (July'24)	2.04%
IIP (y-o-y June'24)	4.20%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	22-Aug	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	403	(14599)	42980	123929
Equity	(431)	(8621)	3236	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)

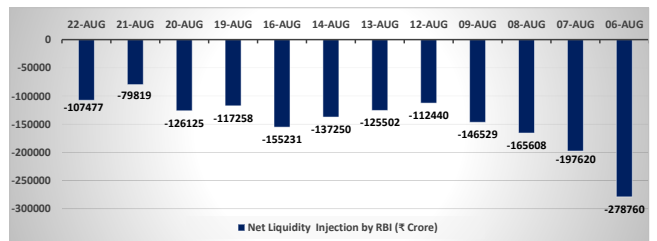
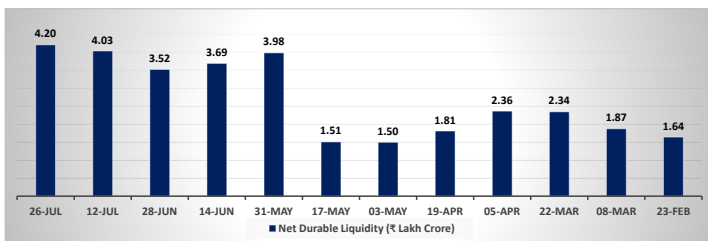
Particulars	As on Jul. 26, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21193741	10.6	718515
Bank Credit	16814792	13.7	382628
Non - food Credit	16786602	13.7	377519
Banks Investment in G-Sec	6313769	8.1	207211
Broad Money M3	25589778	10.0	758394
Reserve Money (as on Aug. 9, 2024)	4652173	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	22-Aug	21-Aug	Total Mkt Volume (₹ Cr)
Call	6.52%	6.53%	9576
Repo	6.46%	6.50%	146922
TREP	6.38%	7470.00%	382239

TOTAL MARKET VOLUME



Market Borrowings and Calendar

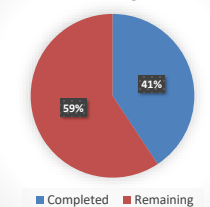
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	575000	0	575000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	401897	0	401897	1108871
SDL	254451		254451	988158
Tbills	413000		413000	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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