

Interest Rate Market

Top Traded Securities on August 23, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)
7.10% GS 2034	1701	101.70	6.85	1733
7.34% GS 2064	261	104.40	7.01	545
7.18% GS 2033	223	101.93	6.89	354
7.32% GS 2030	84	102.46	6.82	216
7.06% GS 2028	41	100.86	6.78	151

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	44206
SDL	3659
T-Bills	1287

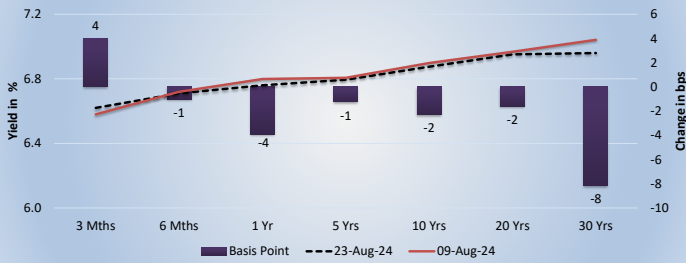
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(1640)	(387)	55	(1972)
Public Sector Banks	(495)	772	(235)	42
Private Sector Banks	632	164	(137)	660
Mutual Funds	663	81	595	1339
Foreign Banks	186	(38)	(470)	(322)
Others	659	(593)	192	257

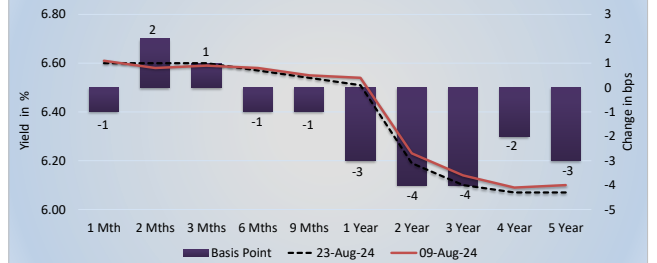
Indian Economic Indicators	
Indicator	Rates (%)
CPI (July'24)	3.54%
Core Inflation (July'24)	3.30%
WPI (July'24)	2.04%
IIP (y-o-y June'24)	4.20%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	23-Aug	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	(1866)	(14599)	41114	123929
Equity	1852	(8621)	5088	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)

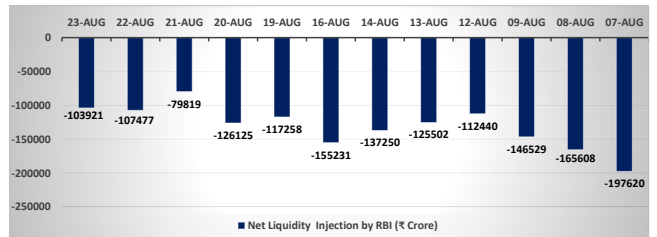
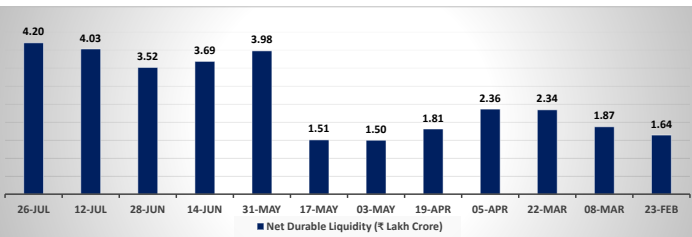
Particulars	As on Aug. 9, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21328461	10.9	853235
Bank Credit	16881262	13.6	449098
Non - food Credit	16853330	13.6	444247
Banks Investment in G-Sec	6327363	7.0	220805
Broad Money M3	25727224	10.3	895839
Reserve Money (as on Aug. 16, 2024)	4655359	3.9	23913
Forex Reserves (USD bn) (as on Aug. 16, 2024)	675	13.4	28

*Change during the financial year

Money Market Operations

Rates	23-Aug	22-Aug	Total Mkt Volume (₹ Cr)
Call	6.52%	6.52%	7619
Repo	6.41%	6.46%	146866
TREP	6.32%	6.38%	388233

TOTAL MARKET VOLUME



Market Borrowings and Calendar

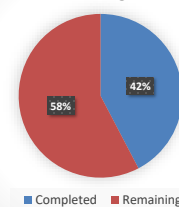
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	598000	0	598000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	424897	0	424897	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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