

Interest Rate Market

Top Traded Securities on August 26, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)
7.10% GS 2034	2171	101.73	6.85	2091
7.18% GS 2033	388	101.97	6.88	608
7.34% GS 2064	179	104.32	7.01	248
7.02% GS 2031	133	101.02	6.83	205
7.23% GS 2039	134	102.95	6.91	172

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	51437
SDL	4635
T-Bills	2731

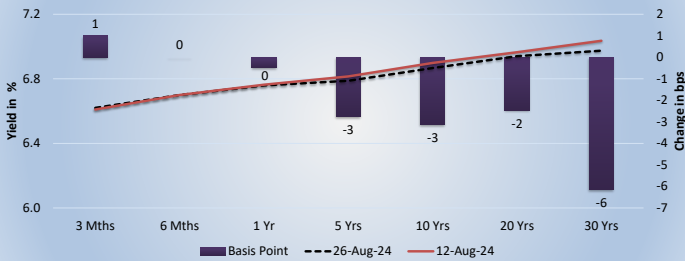
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(2258)	(208)	(435)	(2901)
Public Sector Banks	(2382)	704	(430)	(2108)
Private Sector Banks	3493	337	(205)	3625
Mutual Funds	484	(230)	795	1048
Foreign Banks	(607)	(17)	75	(549)
Others	1260	(586)	200	874

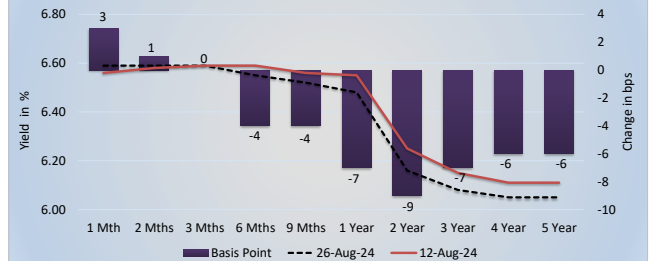
Indian Economic Indicators	
Indicator	Rates (%)
CPI (July'24)	3.54%
Core Inflation (July'24)	3.30%
WPI (July'24)	2.04%
IIP (y-o-y June'24)	4.20%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	26-Aug	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)	1517	(14599)	42632	123929
Debt	3882	(8621)	8970	206152
Equity				
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)

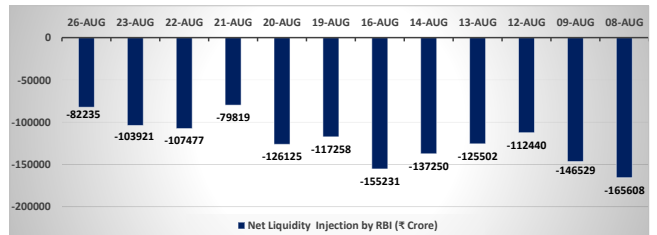
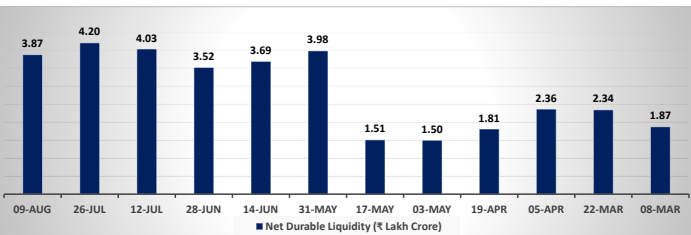
Particulars	As on Aug. 9, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21328461	10.9	853235
Bank Credit	16881262	13.6	449098
Non - food Credit	16853330	13.6	444247
Banks Investment in G-Sec	6327363	7.0	220805
Broad Money M3	25727224	10.3	895839
Reserve Money (as on Aug. 16, 2024)	4655359	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	26-Aug	23-Aug	Total Mkt Volume (₹ Cr)
Call	6.52%	6.52%	7492
Repo	6.37%	6.41%	142408
TREP	6.32%	6.32%	400962

TOTAL MARKET VOLUME



Market Borrowings and Calendar

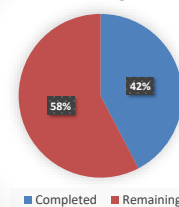
Market Borrowings		(Amt in ₹ Cr)			
Gsec		H1	H2	FY 2024-25	FY 2023-24
Budgeted		750000	663000	1413000	1543000
Redemptions		173103	188319	361422	440129
NetS				1175182	1102871
Gross Amount Raised Till Date*		598000	0	598000	1549000
Redemptions Till Date		173103		173103	440129
Net Amount Raised Till Date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