

Interest Rate Market

Top Traded Securities on August 14, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	3174	101.63	6.86	3685	215.09
7.18% GS 2033	651	101.83	6.90	835	195.33
6.99% GS 2026	91	100.34	6.76	326	231.26
7.26% GS 2033	125	102.23	6.91	303	174.02
6.18% GS 2024	9	99.85	6.69	287	192.91

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	72580
SDL	3013
T-Bills	15319

(₹ Cr)

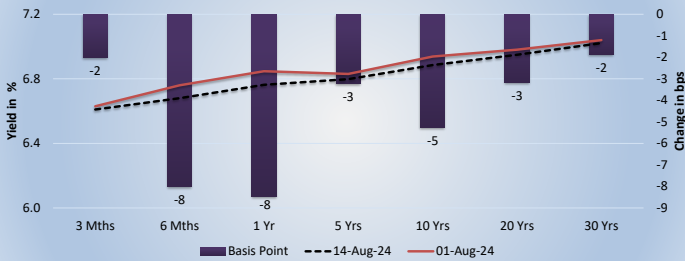
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	1386	(2)	(4236)	(2852)
Public Sector Banks	(4935)	189	1048	(3699)
Private Sector Banks	2330	148	(815)	1663
Mutual Funds	2410	48	4073	6531
Foreign Banks	232	(493)	(1465)	(1725)
Others	(1423)	110	1391	79

Indian Economic Indicators

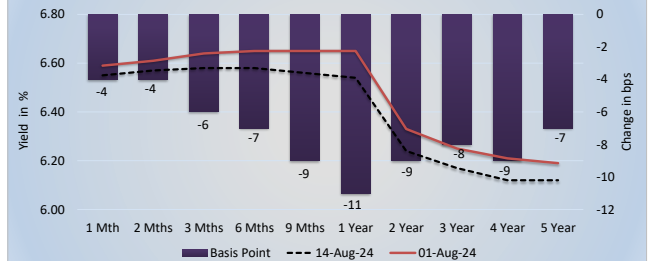
Indicator	Rates (%)
CPI (July'24)	3.54%
Core Inflation (July'24)	3.30%
WPI (July'24)	2.04%
IIP (y-o-y June'24)	4.20%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	14-Aug	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	583	(14599)	38372	123929
Equity	(1420)	(8621)	2569	206152
FDI (US \$ Bn)	May-2024	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	7.89	70.95	71.36	84.84
Equity inflows	5.96	45.86	47.60	59.68
Reinvested earnings	1.51	19.53	19.11	19.35
Other capital	0.42	5.56	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

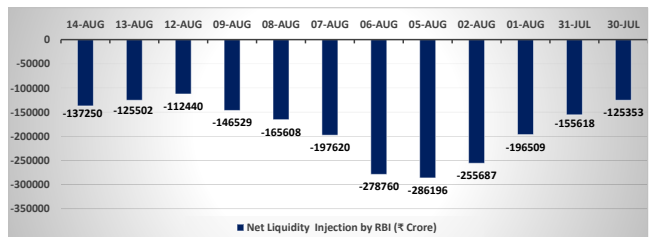
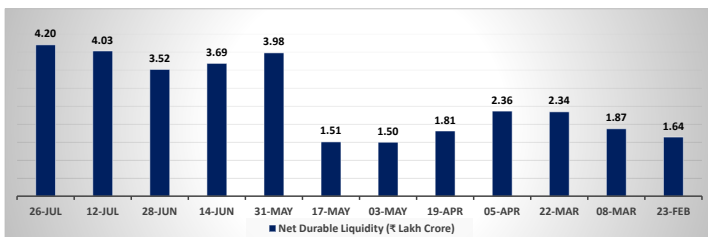
Particulars	As on Jul. 26, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21193741	10.6	718515
Bank Credit	16814792	13.7	382628
Non - food Credit	16786602	13.7	377519
Banks Investment in G-Sec	6313769	8.1	207211
Broad Money M3	25589778	10.0	758394
Reserve Money (as on Aug. 2, 2024)	4663407	6.9	31961
Forex Reserves (USD bn) (as on Aug. 2, 2024)	675	12.2	29

*Change during the financial year

Money Market Operations

Rates	14-Aug	13-Aug	Total Mkt Volume (₹ Cr)
Call	6.48%	6.48%	10129
Repo	6.45%	6.43%	154390
TREP	6.35%	6.34%	351539

TOTAL MARKET VOLUME



Market Borrowings and Calendar

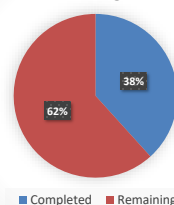
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	541000	0	541000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	367897	0	367897	1108871
SDL	240661		240661	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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