

Interest Rate Market

Top Traded Securities on August 1, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	3112	101.29	6.91	3549	100.97
7.18% GS 2033	469	101.49	6.95	594	101.23
7.32% GS 2030	233	102.21	6.88	334	101.91
7.23% GS 2039	135	102.14	6.99	230	102.23
7.34% GS 2064	109	103.29	7.09	199	103.57

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	83882
SDL	3204
T-Bills	12523

(₹ Cr)

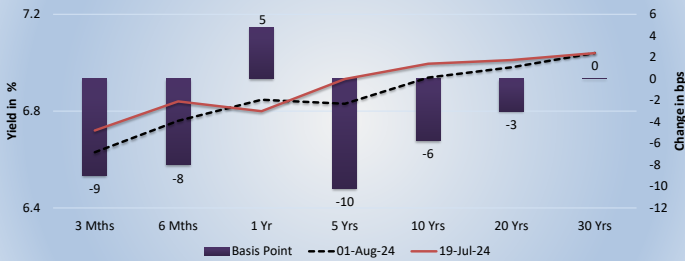
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	931	(45)	(3910)	(3024)
Public Sector Banks	(5259)	404	18	(4838)
Private Sector Banks	(2173)	(38)	(2031)	(4242)
Mutual Funds	(1116)	23	3986	2894
Foreign Banks	8313	(0)	894	9207
Others	(705)	(344)	1043	(6)

Indian Economic Indicators

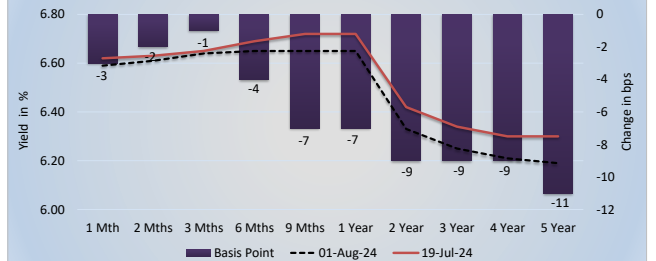
Indicator	Rates (%)
CPI (June'24)	5.08%
Core Inflation (June'24)	3.10%
WPI (June'24)	3.36%
IIP (y-o-y May'24)	5.90%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	1-Aug	Apr-24	FY 2024-25	FY 2023-24
Debt	1708	(14599)	33847	123929
Equity	(2854)	(8621)	18397	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)

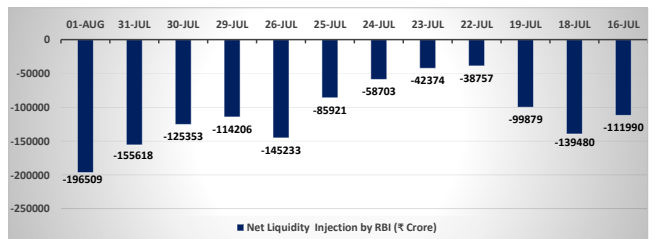
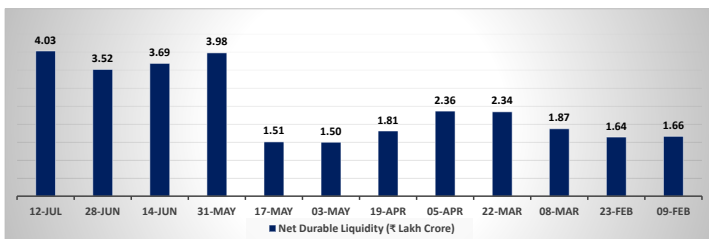
Particulars	As on Jul. 12, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21177216	11.3	701990
Bank Credit	16812421	14.0	380257
Non - food Credit	16782159	14.0	373075
Banks Investment in G-Sec	6316527	8.6	209969
Broad Money M3	25613962	10.7	782578
Reserve Money (as on July 19, 2024)	4714625	8.6	83179
Forex Reserves (USD bn) (as on July 19, 2024)	671	10.5	24

*Change during the financial year

Money Market Operations

Rates	01-Aug	31-Jul	Total Mkt Volume (₹ Cr)
Call	6.49%	6.49%	11301
Repo	6.45%	6.45%	147617
TREP	6.41%	6.41%	335962

TOTAL MARKET VOLUME



Market Borrowings and Calendar

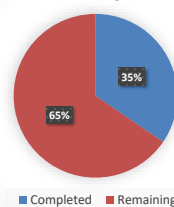
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	488000	0	488000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	314897	0	314897	1108871
SDL	201511		201511	988158
Tbills	353000		353000	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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