

Interest Rate Market

Top Traded Securities on July 29, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.10% GS 2034	3491	101.24	6.92	42336	100.97
7.18% GS 2033	980	101.50	6.95	13692	101.23
7.23% GS 2039	422	102.37	6.97	5906	102.23
7.26% GS 2033	211	101.89	6.96	4422	101.66
7.32% GS 2030	244	102.22	6.88	4331	101.91

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	100081
SDL	2761
T-Bills	5221

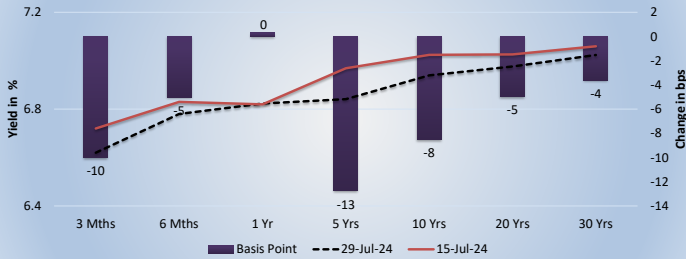
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(2285)	(310)	14	(2580)
Public Sector Banks	(2124)	101	65	(1957)
Private Sector Banks	3777	577	(219)	4135
Mutual Funds	2069	80	(160)	1989
Foreign Banks	(1449)	(351)	65	(1735)
Others	11	(98)	235	148

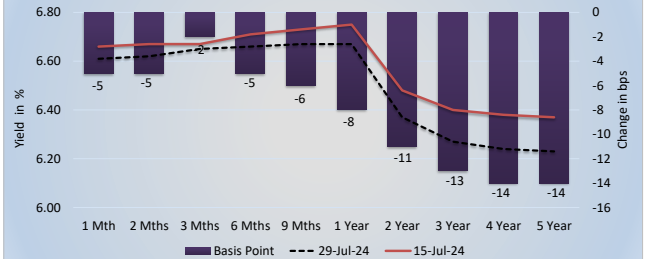
Indian Economic Indicators	
Indicator	Rates (%)
CPI (June'24)	5.08%
Core Inflation (June'24)	3.10%
WPI (June'24)	3.36%
IIP (y-o-y May'24)	5.90%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	29-Jul	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)	(659)	(14599)	28340	123929
Debt	(659)	(14599)	28340	123929
Equity	4269	(8621)	26843	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)

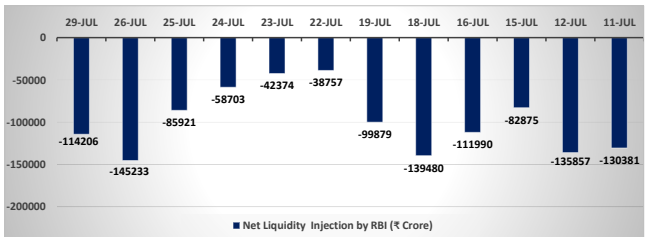
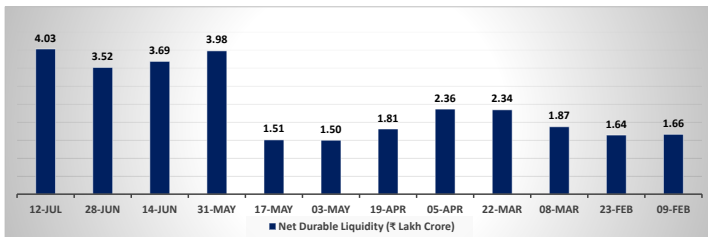
Particulars	As on Jul. 12, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21177216	11.3	701990
Bank Credit	16812421	14.0	380257
Non - food Credit	16782159	14.0	373075
Banks Investment in G-Sec	6316527	8.6	209969
Broad Money M3	25613962	10.7	782578
Reserve Money (as on July 19, 2024)	4714625	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	29-Jul	26-Jul	Total Mkt Volume (₹ Cr)
Call	6.48%	6.48%	11431
Repo	6.42%	6.39%	167032
TREP	6.36%	6.39%	387079

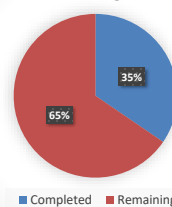
TOTAL MARKET VOLUME



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	172011		172011	988158
Tbills	333000		333000	1433000
OMO Purchase^				
OMO Sale^				

Govt. Borrowing Indicator



* including amount raised via green shoe

^includes primary and secondary

₹1.23 lacs Cr to be funded through GST compensation cess funds

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