

Interest Rate Market

Top Traded Securities on August 5, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	4055	101.69	6.86	4759	101.26
7.18% GS 2033	1068	101.88	6.90	1267	101.49
7.23% GS 2039	528	102.58	6.95	933	102.22
7.32% GS 2030	312	102.47	6.83	510	102.21
7.26% GS 2033	290	102.24	6.91	398	101.88

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	110728
SDL	6199
T-Bills	6233

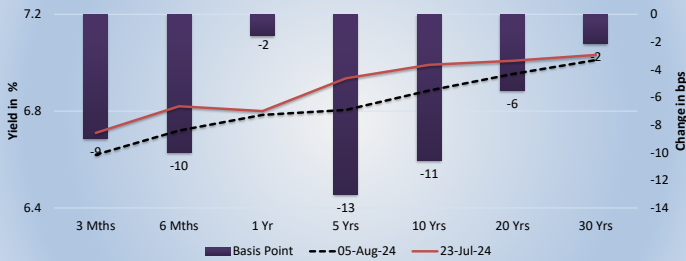
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(199)	717	(168)	350
Public Sector Banks	(1982)	455	431	(1096)
Private Sector Banks	(2314)	284	(546)	(2576)
Mutual Funds	277	(612)	(740)	(1075)
Foreign Banks	5348	(335)	365	5379
Others	(1118)	(508)	656	(970)

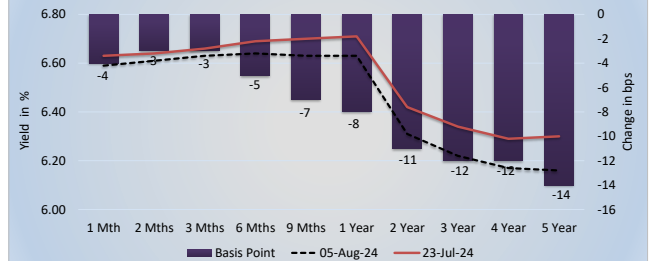
Indian Economic Indicators	
Indicator	Rates (%)
CPI (June'24)	5.08%
Core Inflation (June'24)	3.10%
WPI (June'24)	3.36%
IIP (y-o-y May'24)	5.90%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	5-Aug	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)	1930	(14599)	37710	123929
Debt	(3367)	(8621)	16856	206152
Equity				
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)

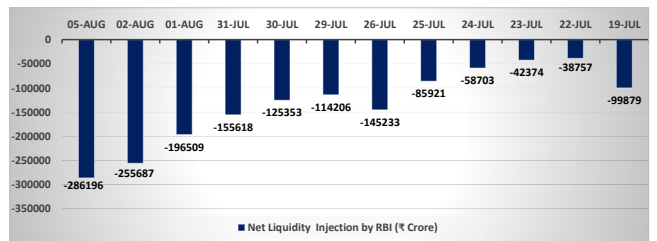
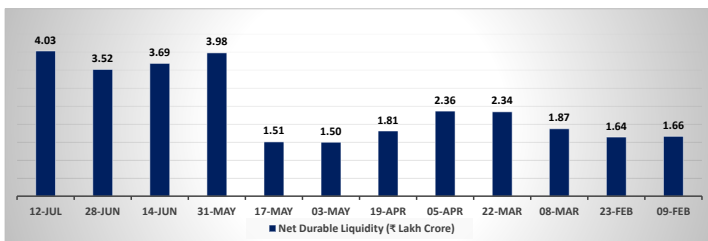
Particulars	As on Jul. 12, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21177216	11.3	701990
Bank Credit	16812421	14.0	380257
Non - food Credit	16782159	14.0	373075
Banks Investment in G-Sec	6316527	8.6	209969
Broad Money M3	25613962	10.7	782578
Reserve Money (as on July 26, 2024)	4667223	7.2	35777
Forex Reserves (USD bn) (as on July 26, 2024)	667	10.5	21

*Change during the financial year

Money Market Operations

Rates	05-Aug	02-Aug	Total Mkt Volume (₹ Cr)
Call	6.44%	6.49%	9957
Repo	6.34%	6.39%	153691
TREP	6.18%	6.21%	322231

TOTAL MARKET VOLUME



Market Borrowings and Calendar

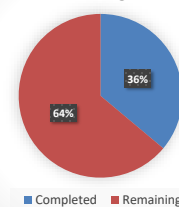
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	510000	0	510000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	336897	0	336897	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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