

Interest Rate Market

Top Traded Securities on July 8, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.10% GS 2034	965	100.77	6.99	10517	100.69
7.18% GS 2037	165	101.21	7.04	2810	100.34
7.18% GS 2033	277	100.96	7.03	2266	101.12
7.23% GS 2039	154	101.85	7.02	1965	101.10
7.30% GS 2053	125	102.81	7.07	1328	99.87

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	27373
SDL	876
T-Bills	2305

(₹ Cr)

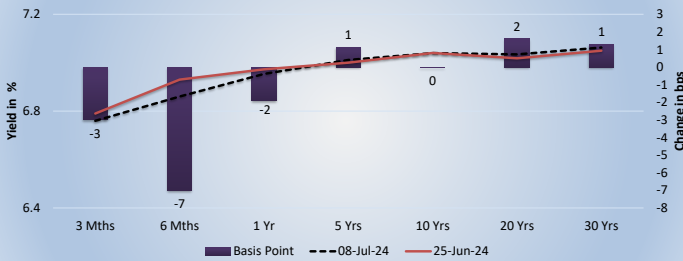
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(165)	(330)	(357)	(852)
Public Sector Banks	(1116)	(5)	10	(1111)
Private Sector Banks	(1793)	158	(388)	(2022)
Mutual Funds	490	(10)	685	1165
Foreign Banks	3094	40	(164)	2971
Others	(511)	146	215	(150)

Indian Economic Indicators

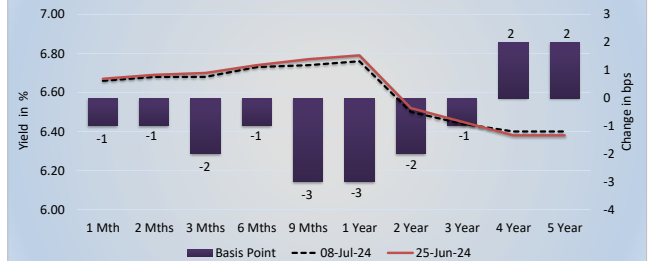
Indicator	Rates (%)
CPI (May'24)	4.75%
Core Inflation (May'24)	2.97%
WPI (May'24)	2.64%
IIP (y-o-y Apr'24)	5.00%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	8-Jul	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	497	(14599)	16577	123929
Equity	3169	(8621)	289	206152
FDI (US \$ Bn)				
Gross inflows	7.28	70.95	71.36	84.84
Equity inflows	5.02	45.86	47.60	59.68
Reinvested earnings	1.53	19.53	19.11	19.35
Other capital	0.74	5.56	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

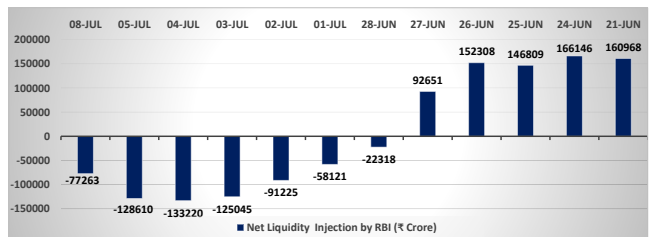
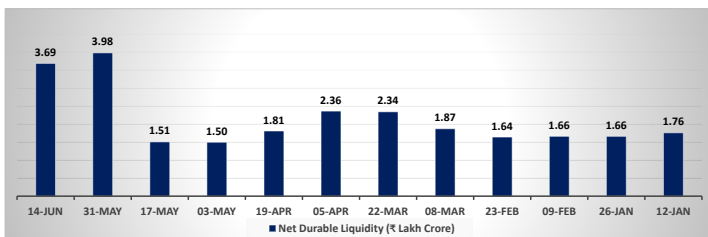
Particulars	As on Jun. 14, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20902920	12.6	427693
Bank Credit	16710797	19.2	278633
Non - food Credit	16673874	19.1	264791
Banks Investment in G-Sec	6228797	10.4	122239
Broad Money M3	25351889	10.9	520505
Reserve Money (as on Jun. 28, 2024)	4694929	7.4	63483
Forex Reserves (USD bn) (as on Jun. 28, 2024)	652	9.6	6

*Change during the financial year

Money Market Operations

Rates	08-Jul	05-Jul	Total Mkt Volume (₹ Cr)
Call	6.54%	6.55%	11306
Repo	6.50%	6.41%	166895
TREP	6.43%	6.42%	381966

TOTAL MARKET VOLUME



Market Borrowings and Calendar

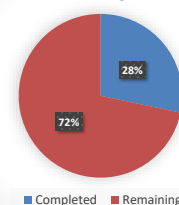
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	400000	0	400000	1549000
Redemptions Till Date	107838		107838	440129
Net Amount Raised Till Date	292162	0	292162	1108871
SDL				
SDL	147221		147221	988158
Tbills	279000		279000	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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