

Interest Rate Market

Top Traded Securities on September 19, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	4053	102.40	6.75	5408	101.93
7.18% GS 2033	872	102.69	6.77	1323	102.23
7.23% GS 2039	546	103.80	6.81	744	103.19
7.02% GS 2031	201	101.59	6.72	409	101.26
7.18% GS 2037	255	103.09	6.81	327	102.59

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(826)	503	(52)	(375)
Public Sector Banks	(6862)	526	(1085)	(7421)
Private Sector Banks	(279)	463	(1392)	(1208)
Mutual Funds	279	116	2765	3160
Foreign Banks	5071	(566)	(860)	3645
Others	2617	(1043)	623	2197

Total Volume in Market

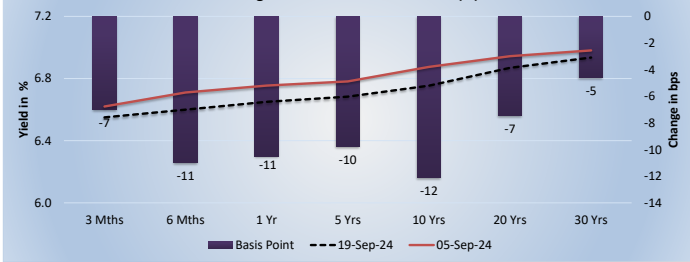
Segment	Volume
G-Sec	116306
SDL	4427
T-Bills	6103

Indian Economic Indicators

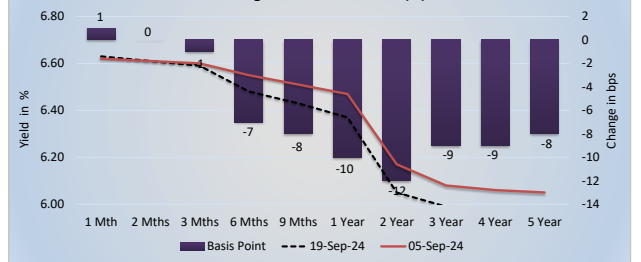
Indicator	Rates (%)
CPI (August'24)	3.65%
Core Inflation (August'24)	3.40%
WPI (August'24)	1.31%
IIP (y-o-y July'24)	4.80%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	19-Sep	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)	1433	(14599)	66438	123929
Debt	2381	(8621)	62002	206152
Equity				
FDI (US \$ Bn)	Jun-2024	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	7.33	70.95	71.36	84.84
Equity inflows	5.52	45.86	47.60	59.68
Reinvested earnings	1.51	19.53	19.11	19.35
Other capital	0.30	5.56	4.65	5.81

Banking & Money Supply Indicators

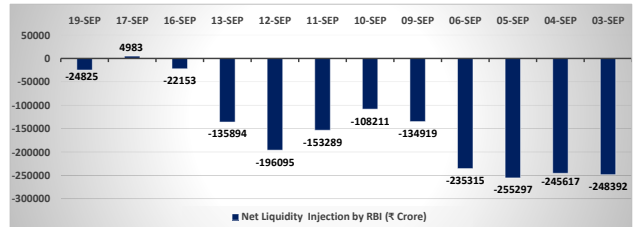
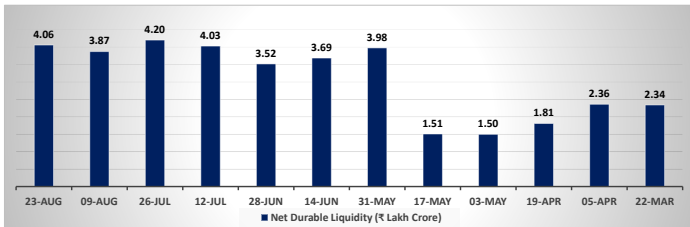
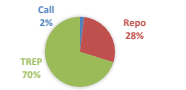
Particulars	As on Aug. 23, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21324206	10.8	848979
Bank Credit	16945162	13.6	512998
Non - food Credit	16920802	13.6	511718
Banks Investment in G-Sec	6365707	7.9	259149
Broad Money M3	25702747	10.2	871363
Reserve Money (as on Sep. 6, 2024)	4651066	4.6	19620
Forex Reserves (USD bn) (as on Sep. 6, 2024)	689	16.1	43

*Change during the financial year

Money Market Operations

Rates	19-Sep	17-Sep	Total Mkt Volume (₹ Cr)
Call	6.65%	6.65%	10600
Repo	6.68%	6.70%	156313
TREP	6.46%	6.60%	392970

TOTAL MARKET VOLUME



Market Borrowings and Calendar

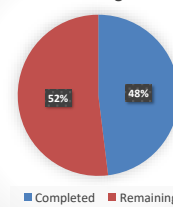
Market Borrowings	(Amt in ₹ Cr)			
Gsec	H1	H2	FY 2024-25	FY 2023-24
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
Net\$			1175182	1102871
Gross Amount Raised Till Date*	679000	0	679000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	505897	0	505897	1108871
SDL	338544		338544	988158
Tbills	473000		473000	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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