

Interest Rate Market

Top Traded Securities on September 23, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	2046	102.32	6.77	2609	102.35
7.23% GS 2039	254	103.72	6.82	376	103.74
7.32% GS 2030	171	102.91	6.73	253	102.91
7.34% GS 2064	158	105.16	6.95	250	105.11
7.06% GS 2028	47	101.15	6.69	229	101.14

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	57880
SDL	3026
T-Bills	8206

(₹ Cr)

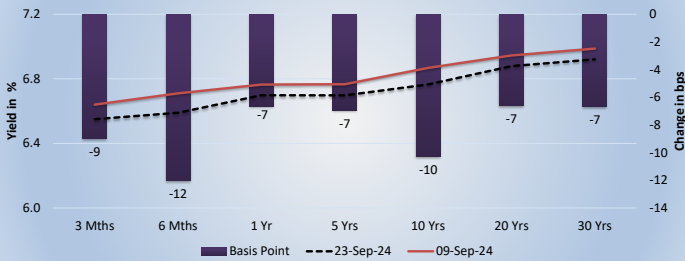
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(284)	(31)	133	(181)
Public Sector Banks	(2477)	1164	1670	357
Private Sector Banks	1493	(155)	(904)	434
Mutual Funds	(17)	(359)	(158)	(535)
Foreign Banks	(752)	(255)	(1670)	(2678)
Others	2043	(365)	929	2607

Indian Economic Indicators

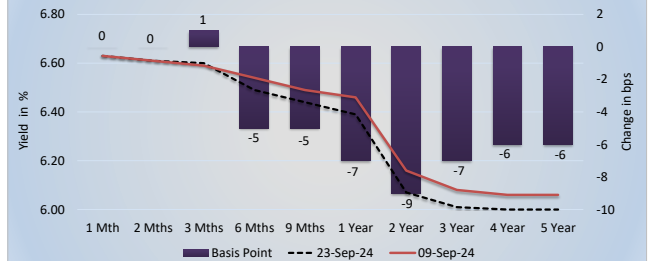
Indicator	Rates (%)
CPI (August'24)	3.65%
Core Inflation (August'24)	3.40%
WPI (August'24)	1.31%
IIP (y-o-y July'24)	4.80%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	23-Sep	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)	2487	(14599)	6992	123929
Debt	15181	(8621)	77593	206152
Equity				
FDI (US \$ Bn)	Jul-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)

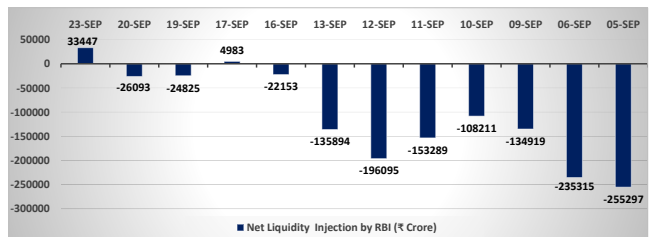
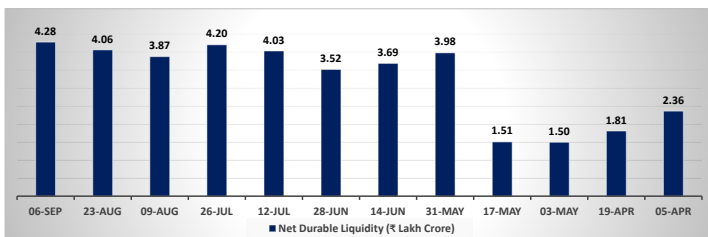
Particulars	As on Sep. 6, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21549985	11.1	1074758
Bank Credit	17046401	13.3	614237
Non - food Credit	17024898	13.3	615814
Banks Investment in G-Sec	6383760	6.7	277202
Broad Money M3	25933277	10.4	1101659
Reserve Money (as on Sep. 13, 2024)	4669723	3.9	38277
Forex Reserves (USD bn) (as on Sep. 13, 2024)	689	16.3	43

*Change during the financial year

Money Market Operations

Rates	23-Sep	20-Sep	Total Mkt Volume (₹ Cr)
Call	6.68%	6.69%	9939
Repo	6.74%	6.68%	169808
TREP	6.67%	6.59%	403005

TOTAL MARKET VOLUME



Market Borrowings and Calendar

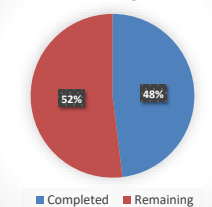
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	679000	0	679000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	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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