

Interest Rate Market

Top Traded Securities on September 26, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	5063	102.64	6.72	6444	102.35
7.18% GS 2033	877	102.94	6.73	1159	102.63
7.23% GS 2039	878	104.26	6.76	1001	103.74
7.18% GS 2037	360	103.42	6.78	359	103.02
7.38% GS 2027	119	101.73	6.67	348	101.69

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(1044)	148	(1134)	(2030)
Public Sector Banks	6710	(657)	675	6728
Private Sector Banks	(5157)	626	(208)	(4739)
Mutual Funds	(825)	11	(142)	(956)
Foreign Banks	413	52	1030	1494
Others	(97)	(180)	(222)	(499)

Total Volume in Market

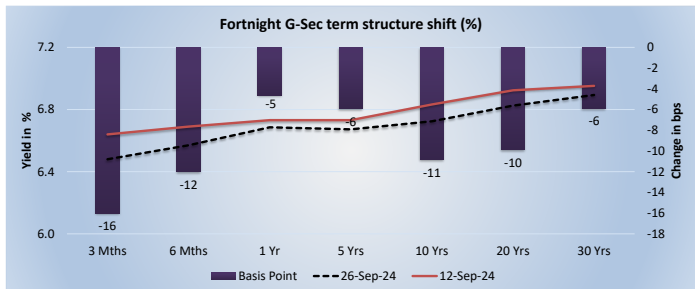
Segment	Volume
G-Sec	121338
SDL	3944
T-Bills	7057

Indian Economic Indicators

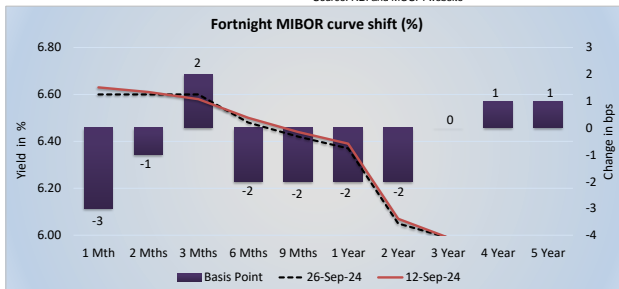
Indicator	Rates (%)
CPI (August'24)	3.65%
Core Inflation (August'24)	3.40%
WPI (August'24)	1.31%
IIP (y-o-y July'24)	4.80%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

Particulars	26-Sep	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)	1782	(14599)	74255	123929
Debt	(637)	(8621)	77534	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

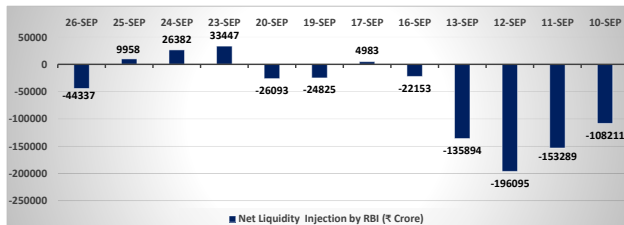
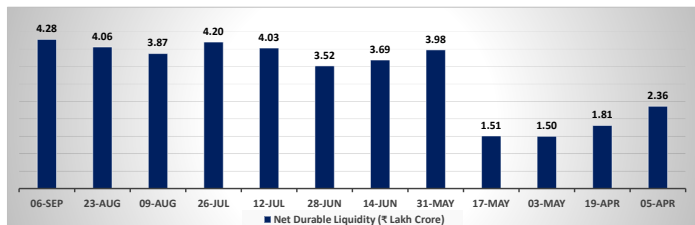
Particulars	As on Sep. 6, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21549985	11.1	1074758
Bank Credit	17046401	13.3	614237
Non - food Credit	17024898	13.3	615814
Banks Investment in G-Sec	6383760	6.7	277202
Broad Money M3	25933277	10.4	1101659
Reserve Money (as on Sep. 13, 2024)	4669723	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	26-Sep	25-Sep	Total Mkt Volume (₹ Cr)
Call	6.54%	6.68%	12504
Repo	6.58%	6.67%	166728
TREP	6.43%	6.49%	398600

TOTAL MARKET VOLUME



Market Borrowings and Calendar

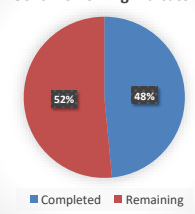
Market Borrowings	(Amt in ₹ Cr)			
Gsec	H1	H2	FY 2024-25	FY 2023-24
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	188319	361422	440129
Net\$			1175182	1102871
Gross Amount Raised Till Date*	679000	0	679000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	505897	0	505897	1108871
SDL	372944		372944	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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