

Interest Rate Market

Top Traded Securities on September 30, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	1636	102.42	6.75	1840	102.49
7.18% GS 2033	171	102.75	6.76	497	102.82
7.23% GS 2039	237	104.00	6.79	262	104.03
7.04% GS 2029	175	101.45	6.67	228	101.49
7.38% GS 2027	45	101.73	6.67	165	101.72

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	934	669	45	1648
Public Sector Banks	1012	(305)	(10231)	(9524)
Private Sector Banks	(4497)	188	13135	8826
Mutual Funds	(251)	101	(3220)	(3370)
Foreign Banks	2231	35	(10)	2256
Others	575	(688)	279	166

Total Volume in Market

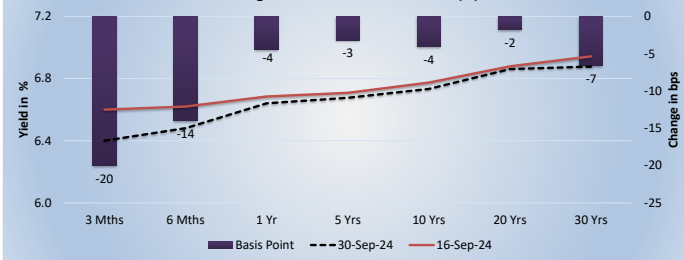
Segment	Volume
G-Sec	49148
SDL	2159
T-Bills	16825

Indian Economic Indicators

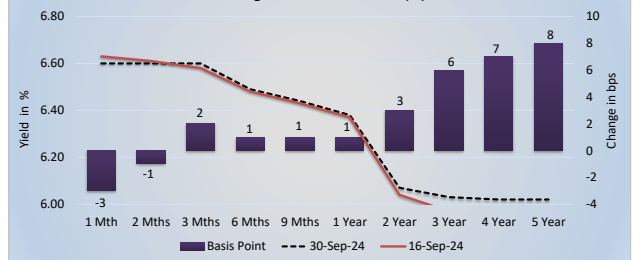
Indicator	Rates (%)
CPI (August'24)	3.65%
Core Inflation (August'24)	3.40%
WPI (August'24)	1.31%
IIP (y-o-y July'24)	4.80%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	30-Sep	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	1406	(14599)	74407	123929
Equity	364	(8621)	86436	206152
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

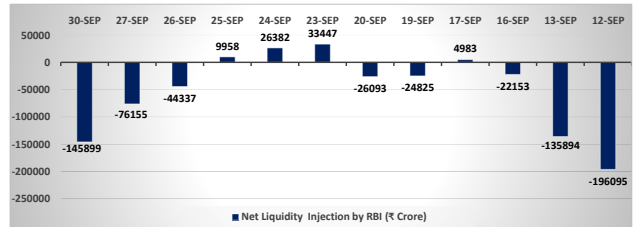
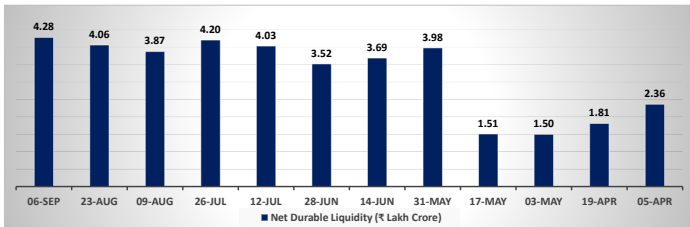
Particulars	As on Sep. 6, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21549985	11.1	1074758
Bank Credit	17046401	13.3	614237
Non - food Credit	17024898	13.3	615814
Banks Investment in G-Sec	6383760	6.7	277202
Broad Money M3	25933277	10.4	1101659
Reserve Money (as on Sep. 20, 2024)	4603598	4.7	(27848)
Forex Reserves (USD bn) (as on Sep. 20, 2024)	692	17.2	46

*Change during the financial year

Money Market Operations

Rates	30-Sep	27-Sep	Total Mkt Volume (₹ Cr)
Call	6.68%	6.53%	6771
Repo	6.66%	6.55%	158995
TREP	6.64%	6.44%	348882

TOTAL MARKET VOLUME



Market Borrowings and Calendar

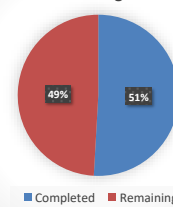
Market Borrowings	(Amt in ₹ Cr)			
Gsec	H1	H2	FY 2024-25	FY 2023-24
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	188319	361422	440129
Net\$			1175182	1102871
Gross Amount Raised Till Date*	713000	0	713000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	539897	0	539897	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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