

Interest Rate Market

Top Traded Securities on October 10, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	2599	102.31	6.77	2805	102.30
6.79% GS 2034	788	100.47	6.72	1025	100.06
7.04% GS 2029	286	101.39	6.68	543	101.39
7.23% GS 2039	305	103.92	6.80	416	103.91
7.18% GS 2033	170	102.61	6.78	246	102.67

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	68644
SDL	4408
T-Bills	7448

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(3913)	722	(136)	(3327)
Public Sector Banks	2128	21	(600)	1549
Private Sector Banks	3556	709	(1985)	2280
Mutual Funds	(1016)	(49)	2070	1005
Foreign Banks	(961)	(1425)	(80)	(2465)
Others	206	23	730	959

Indian Economic Indicators

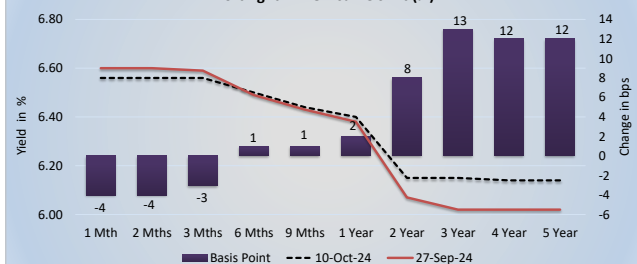
Indicator	Rates (%)
CPI (August'24)	3.65%
Core Inflation (August'24)	3.40%
WPI (August'24)	1.31%
IIP (y-o-y July'24)	4.80%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	10-Oct	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	3792	(14599)	74612	123929
Equity	(3679)	(8621)	49041	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 (₹ Cr)

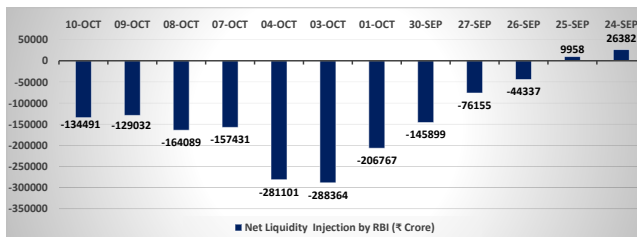
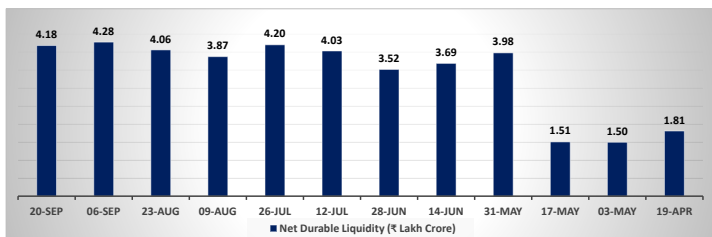
Particulars	As on Sep. 20, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21505561	11.5	1030334
Bank Credit	17125371	13.0	693207
Non - food Credit	17105445	13.0	696362
Banks Investment in G-Sec	6402052	7.0	295494
Broad Money M3	25878742	10.8	1047124
Reserve Money (as on Sep. 27, 2024)	4660654	6.0	29208
Forex Reserves (USD bn) (as on Sep. 27, 2024)	705	20.1	58

*Change during the financial year

Money Market Operations

Rates	10-Oct	09-Oct	Total Mkt Volume (₹ Cr)
Call	6.43%	6.43%	8606
Repo	6.30%	6.28%	146550
TREP	6.30%	6.26%	370072

TOTAL MARKET VOLUME



Market Borrowings and Calendar

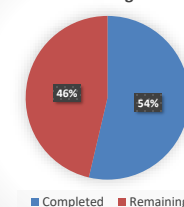
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	713000	39000	752000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	539897	39000	578897	1108871
SDL	372944	38642	411586	988158
Tbills	473000	38000	511000	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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