

Interest Rate Market

Top Traded Securities on October 3, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	3134	102.36	6.76	3620	102.49
7.23% GS 2039	529	104.04	6.79	568	104.03
7.18% GS 2033	323	102.69	6.77	512	102.82
7.04% GS 2029	264	101.40	6.68	451	101.49
7.17% GS 2030	41	102.09	6.71	188	102.11

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(1344)	(47)	(4401)	(5792)
Public Sector Banks	4447	150	3501	8099
Private Sector Banks	(1541)	(240)	(4273)	(6054)
Mutual Funds	211	235	7563	8010
Foreign Banks	(3350)	(192)	(3314)	(6856)
Others	1576	94	920	2591

(₹ Cr)

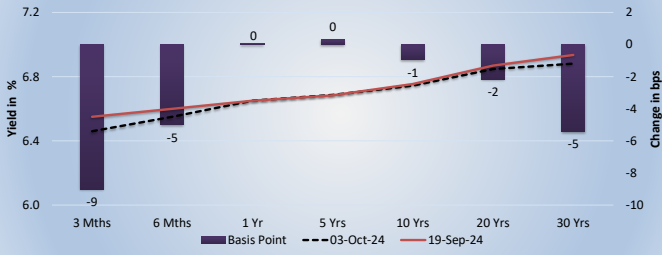
Total Volume in Market	
Segment	Volume
G-Sec	70371
SDL	4018
T-Bills	17532

Indian Economic Indicators

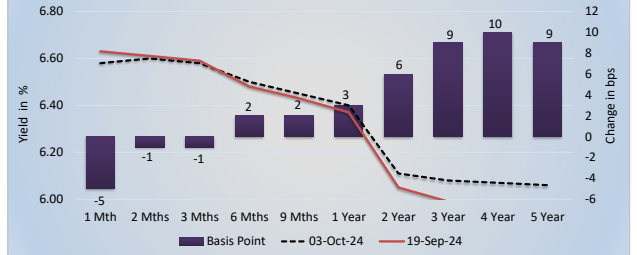
Indicator	Rates (%)
CPI (August'24)	3.65%
Core Inflation (August'24)	3.40%
WPI (August'24)	1.31%
IIP (y-o-y July'24)	4.80%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	3-Oct	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	2178	(14599)	78833	123929
Equity	(5209)	(8621)	74801	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

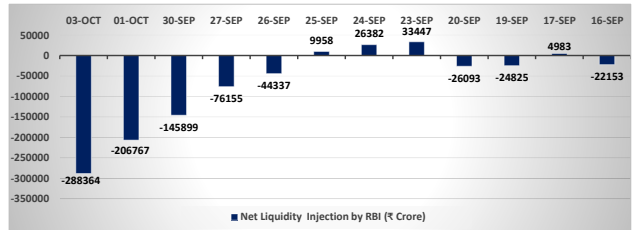
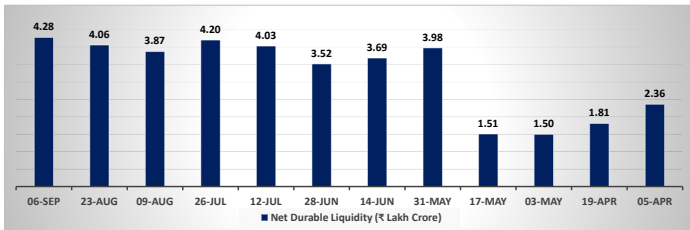
Particulars	As on Sep. 6, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21549985	11.1	1074758
Bank Credit	17046401	13.3	614237
Non - food Credit	17024898	13.3	615814
Banks Investment in G-Sec	6383760	6.7	277202
Broad Money M3	25933277	10.4	1101659
Reserve Money (as on Sep. 20, 2024)	4603598	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	03-Oct	01-Oct	Total Mkt Volume (₹ Cr)
Call	6.45%	6.48%	10591
Repo	6.36%	6.46%	156370
TREP	6.17%	6.28%	375565

TOTAL MARKET VOLUME



Market Borrowings and Calendar

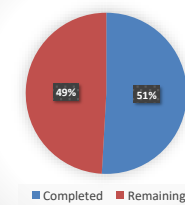
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	188319	361422	440129
Net\$			1175182	1102871
Gross Amount Raised Till Date*	713000	0	713000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	539897	0	539897	1108871
SDL				
Tbills	372944	19942	392886	988158
OMO Purchase^	473000	19000	492000	1433000
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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