

Interest Rate Market

Top Traded Securities on October 7, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	2818	101.85	6.83	3523	102.30
6.79% GS 2034	858	99.96	6.80	1019	100.06
7.23% GS 2039	515	103.20	6.88	603	103.91
7.18% GS 2033	292	102.20	6.84	501	102.67
7.32% GS 2030	187	102.63	6.78	332	102.92

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(7853)	(168)	(1075)	(9096)
Public Sector Banks	7906	513	(975)	7444
Private Sector Banks	5708	66	(228)	5546
Mutual Funds	(939)	626	1470	1156
Foreign Banks	(6647)	(776)	(5)	(7428)
Others	1817	(261)	813	2369

(₹ Cr)

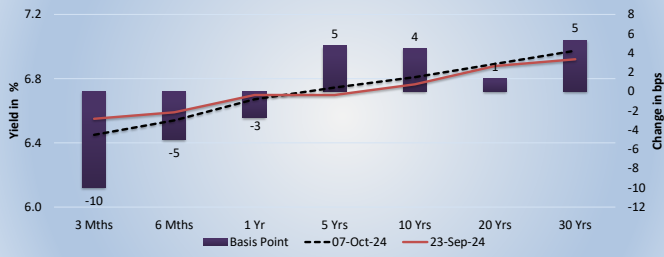
Total Volume in Market	
Segment	Volume
G-Sec	88629
SDL	5037
T-Bills	3270

Indian Economic Indicators

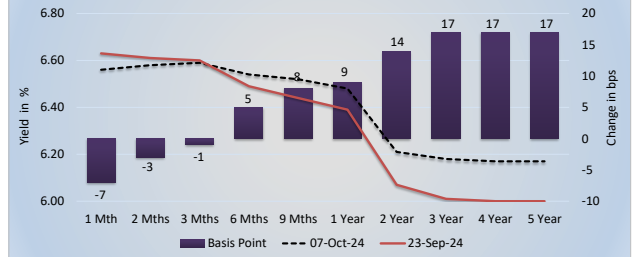
Indicator	Rates (%)
CPI (August'24)	3.65%
Core Inflation (August'24)	3.40%
WPI (August'24)	1.31%
IIP (y-o-y July'24)	4.80%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



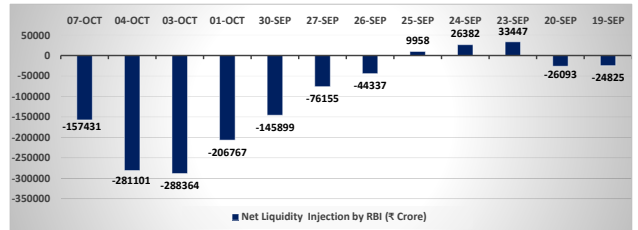
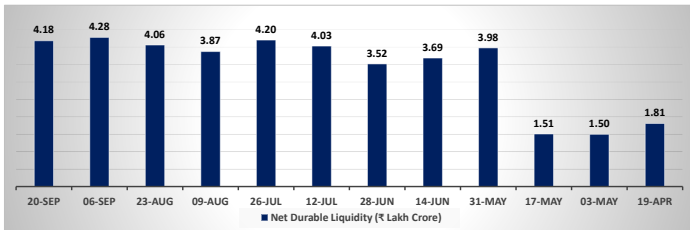
FII's & FDI's Investments				
(₹ Cr)	7-Oct	Apr-24	FY 2024-25	FY 2023-24
FI Investment	458	(14599)	78793	123929
Debt	(9645)	(8621)	66228	206152
Equity				
FDI (US \$ Bn)	Jul-2024	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	7.89	70.95	71.36	84.84
Equity inflows	5.96	45.86	47.60	59.68
Reinvested earnings	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. 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	07-Oct	04-Oct	Total Mkt Volume (₹ Cr)
Call	6.43%	6.45%	11162
Repo	6.30%	6.31%	159201
TREP	6.20%	6.20%	351569



Market Borrowings and Calendar

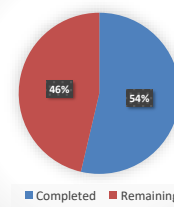
Market Borrowings (Amt in ₹ Cr)				
Gsec	H1	H2	FY 2024-25	FY 2023-24
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	188319	361422	440129
Net\$			1175182	1102871
Gross Amount Raised Till Date*	713000	39000	752000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till Date	539897	39000	578897	1108871
SDL	372944	19942	392886	988158
Tbills	473000	19000	492000	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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