

Interest Rate Market

Top Traded Securities on October 8, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	2972	101.94	6.82	3379	102.30
6.79% GS 2034	960	100.04	6.78	1142	100.06
7.23% GS 2039	290	103.34	6.86	330	103.91
7.18% GS 2033	240	102.28	6.83	260	102.67
7.32% GS 2030	81	102.69	6.77	213	102.92

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	75958
SDL	7589
T-Bills	4768

(₹ Cr)

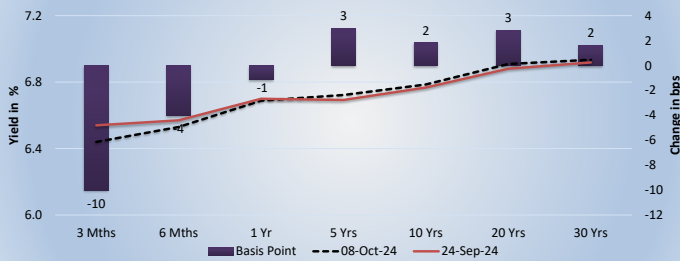
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(1648)	(1932)	(792)	(4372)
Public Sector Banks	(46)	1662	(1700)	(84)
Private Sector Banks	1261	227	(749)	738
Mutual Funds	1458	(120)	3190	4529
Foreign Banks	(1739)	115	(285)	(1910)
Others	714	49	337	1099

Indian Economic Indicators

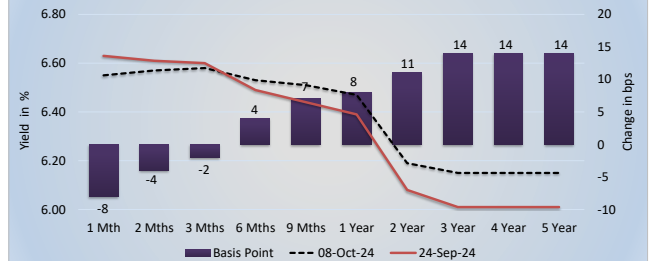
Indicator	Rates (%)
CPI (August'24)	3.65%
Core Inflation (August'24)	3.40%
WPI (August'24)	1.31%
IIP (y-o-y July'24)	4.80%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	8-Oct	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)			72295	123929
Debt	(6498)	(14599)	58101	206152
Equity	(8127)	(8621)		
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)

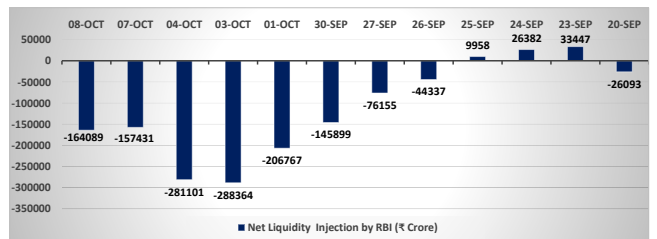
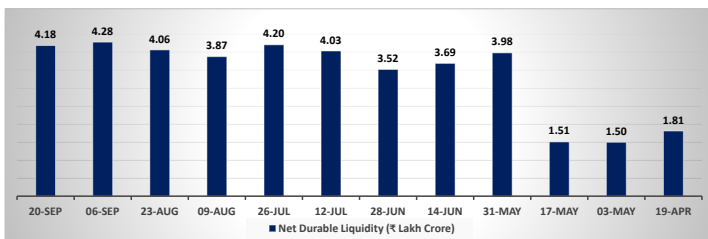
Particulars	As on Sep. 20, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21505561	11.5	1030334
Bank Credit	17125371	13.0	693207
Non - food Credit	17105445	13.0	696362
Banks Investment in G-Sec	6402052	7.0	295494
Broad Money M3	25878742	10.8	1047124
Reserve Money (as on Sep. 27, 2024)	4660654	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	08-Oct	07-Oct	Total Mkt Volume (₹ Cr)
Call	6.42%	6.43%	9876
Repo	6.29%	6.30%	147458
TREP	6.21%	6.20%	366048

TOTAL MARKET VOLUME



Market Borrowings and Calendar

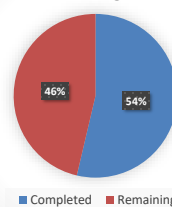
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	713000	39000	752000	1549000
Redemptions Till Date	173103		173103	440129
Net Amount Raised Till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