

Interest Rate Market

Top Traded Securities on January 1, 2025

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
6.79% GS 2034	870	100.08	6.78	728	100.04
7.10% GS 2034	164	101.98	6.81	211	101.93
6.92% GS 2039	148	100.29	6.89	204	100.19
8.97% GS 2030	7	110.53	6.78	100	110.54
7.34% GS 2064	83	103.67	7.06	93	103.55

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	21569
SDL	1898
T-Bills	6881

(₹ Cr)

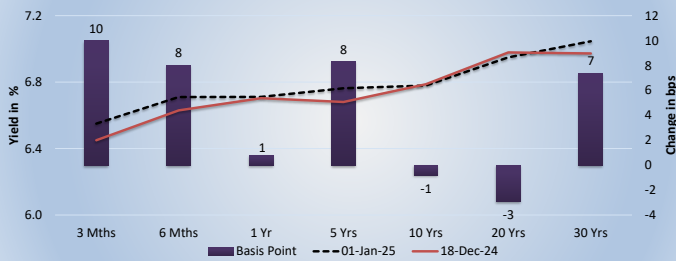
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	917	(1011)	(1344)	(1438)
Public Sector Banks	60	1102	(102)	1060
Private Sector Banks	874	(191)	879	1562
Mutual Funds	(705)	(145)	(634)	(1485)
Foreign Banks	(1829)	50	480	(1299)
Others	686	195	720	1602

Indian Economic Indicators

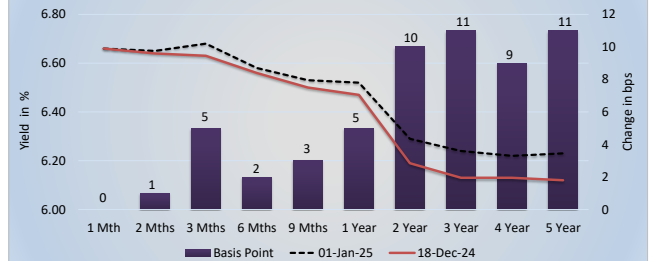
Indicator	Rates (%)
CPI (November 24)	5.48%
Core Inflation (November 24)	3.70%
WPI (November 24)	1.89%
IIP (y-o-y October 24)	3.50%
GDP Growth (Q2 FY25)	5.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.00%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	1-Jan	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)			80789	123929
Debt	(4523)	(14599)		
Equity	(5351)	(8621)	10607	206152
FDI (US \$ Bn)	Oct-2024	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	6.54	70.95	71.36	84.84
Equity inflows	4.34	45.86	47.60	59.68
Reinvested earnings	1.72	19.53	19.11	19.35
Other capital	0.47	5.56	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

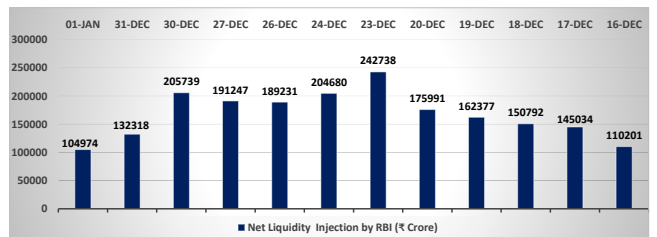
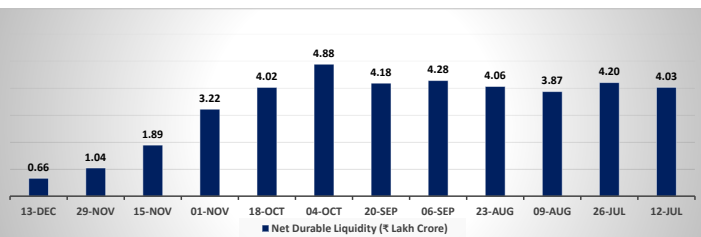
Particulars	As on Dec. 13, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	22067718	11.5	1592491
Bank Credit	17587669	11.5	1155505
Non - food Credit	17535362	11.4	1126279
Banks Investment in G-Sec	6556857	10.0	450299
Broad Money M3	26522266	10.7	1690648
Reserve Money (as on December 13, 2024)	4711531	6.0	80085
Forex Reserves (USD bn) (as on December 13, 2024)	644	3.9	(2)

*Change during the financial year

Money Market Operations

Rates	01-Jan	31-Dec	Total Mkt Volume (₹ Cr)
Call	6.52%	6.88%	9479
Repo	6.47%	6.74%	164547
TREP	6.31%	6.52%	379928

TOTAL MARKET VOLUME



Market Borrowings and Calendar

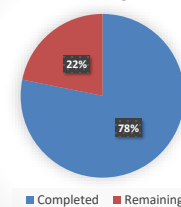
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	176319	349422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	713000	382000	1095000	1549000
Redemptions Till Date	173103	176319	349422	440129
Net Amount Raised Till Date	539897	205681	745578	1108871
SDL	385637	253239	638876	988158
Tbills	473000	266000	739000	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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