

Interest Rate Market

Top Traded Securities on November 14, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	1327	101.66	6.86	1594	101.85
6.79% GS 2034	509	99.79	6.82	492	99.98
7.09% GS 2054	219	100.73	7.03	484	101.26
6.92% GS 2039	146	100.02	6.92	331	Not Traded
7.23% GS 2039	201	102.88	6.91	303	103.30

(₹ Cr)

Total Volume in Market

Segment	Volume
G-Sec	53907
SDL	3737
T-Bills	1438

Indian Economic Indicators

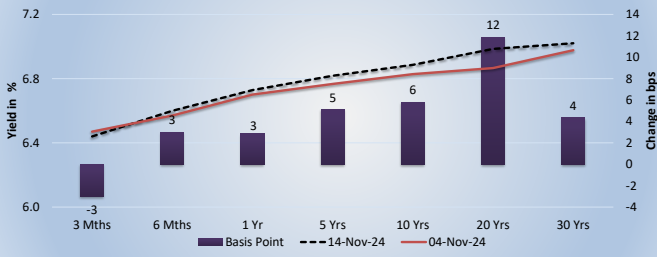
Indicator	Rates (%)
CPI (October 24)	6.21%
Core Inflation (October 24)	3.70%
WPI (October 24)	2.36%
IIP (y-o-y September 24)	3.10%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

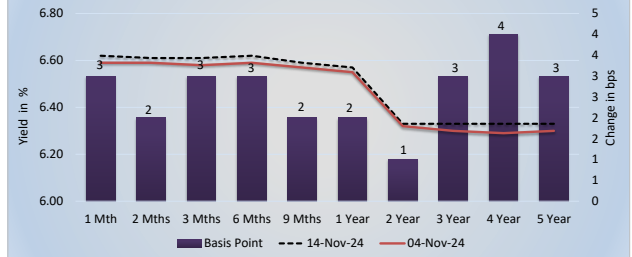
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(3671)	57	(430)	(4043)
Public Sector Banks	6124	(699)	(30)	5394
Private Sector Banks	2437	54	557	3047
Mutual Funds	(1860)	979	(60)	(941)
Foreign Banks	(3914)	(411)	125	(4200)
Others	889	21	(162)	748

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	14-Nov	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)	3160	(14599)	73115	123929
Debt	(4344)	(8621)	(11285)	206152
Equity				
FDI (US \$ Bn)	Aug-2024	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	8.61	70.95	71.36	84.84
Equity inflows	6.50	45.86	47.60	59.68
Reinvested earnings	1.58	19.53	19.11	19.35
Other capital	0.53	5.56	4.65	5.81

Banking & Money Supply Indicators

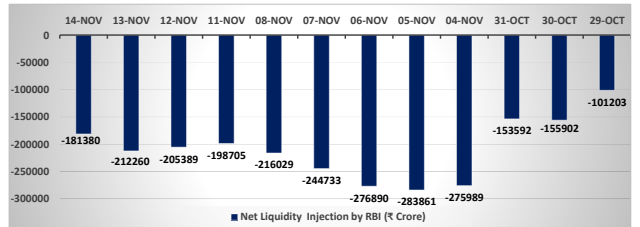
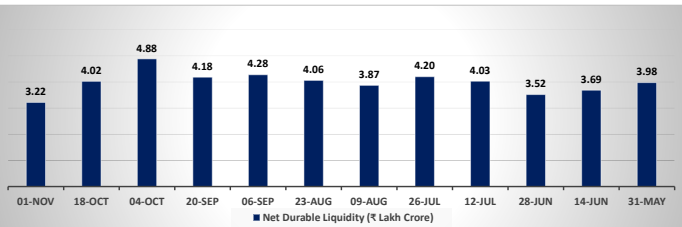
Particulars	As on Nov. 1, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	22043537	11.8	1568311
Bank Credit	17439892	11.9	1007728
Non - food Credit	17409837	11.9	1000754
Banks Investment in G-Sec	6557353	7.3	450795
Broad Money M3	26476902	11.2	1645284
Reserve Money (as on Nov. 8, 2024)	4714969	6.6	83523
Forex Reserves (USD bn) (as on Nov. 8, 2024)	676	14.5	29

*Change during the financial year

Money Market Operations

Rates	14-Nov	13-Nov	Total Mkt Volume (₹ Cr)
Call	6.46%	6.39%	6075
Repo	6.30%	6.34%	157378
TREP	6.32%	6.37%	431632

TOTAL MARKET VOLUME



Market Borrowings and Calendar

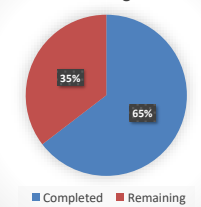
Market Borrowings	(Amt in ₹ Cr)			
Gsec	H1	H2	FY 2024-25	FY 2023-24
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	176319	349422	440129
Net\$			1175182	1102871
Gross Amount Raised Till Date*	713000	192000	905000	1549000
Redemptions Till Date	173103	173103	173103	440129
Net Amount Raised Till Date	539897	192000	731897	1108871
SDI	372944	99709	472653	988158
Tbills	473000	133000	606000	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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