

Interest Rate Market

Top Traded Securities on December 18, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
6.79% GS 2034	955	100.26	6.75	907	100.48
6.99% GS 2026	22	100.37	6.68	319	100.43
7.10% GS 2034	218	102.10	6.79	185	102.27
7.18% GS 2033	77	102.42	6.80	143	102.50
7.18% GS 2037	73	102.73	6.85	133	102.79

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	29456
SDL	3762
T-Bills	11143

(₹ Cr)

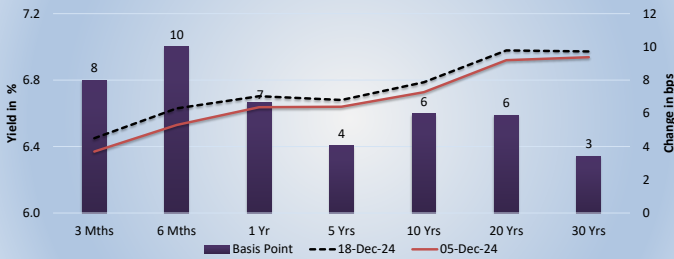
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(2598)	39	(3188)	(5747)
Public Sector Banks	150	(365)	781	566
Private Sector Banks	907	196	547	1650
Mutual Funds	15	(105)	5600	5510
Foreign Banks	(268)	307	(4147)	(4109)
Others	1794	(71)	408	2130

Indian Economic Indicators

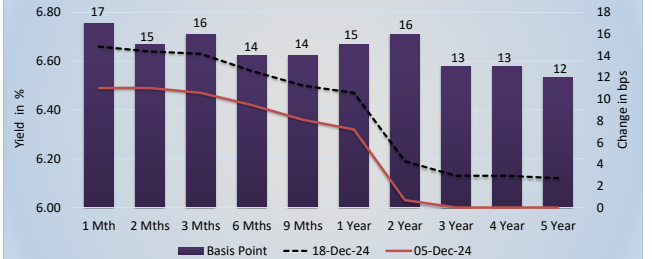
Indicator	Rates (%)
CPI (November 24)	5.48%
Core Inflation (November 24)	3.70%
WPI (November 24)	1.89%
IIP (y-o-y October 24)	3.50%
GDP Growth (Q2 FY25)	5.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.00%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	18-Dec	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	(308)	(14599)	85823	123929
Equity	(2387)	(8621)	24016	206152
FDI (US \$ Bn)	Sep-2024	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	5.99	70.95	71.36	84.84
Equity inflows	4.12	45.86	47.60	59.68
Reinvested earnings	1.58	19.53	19.11	19.35
Other capital	0.29	5.56	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

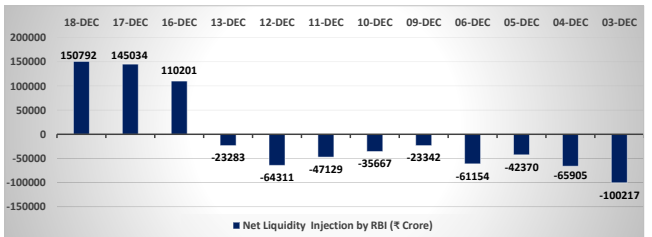
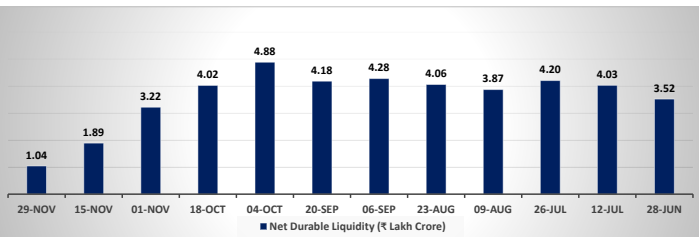
Particulars	As on Nov. 15, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	22017796	10.7	1542569
Bank Credit	17509171	10.6	1077007
Non - food Credit	17457917	10.6	1048834
Banks Investment in G-Sec	6538951	8.4	432933
Broad Money M3	26448312	10.0	1616694
Reserve Money (as on Nov. 22, 2024)	4758735	8.1	127289
Forex Reserves (USD bn) (as on Nov. 22, 2024)	655	7.9	8

*Change during the financial year

Money Market Operations

Rates	18-Dec	17-Dec	Total Mkt Volume (₹ Cr)
Call	6.69%	6.70%	12890
Repo	6.59%	6.69%	150351
TREP	6.51%	6.62%	427799

TOTAL MARKET VOLUME



Market Borrowings and Calendar

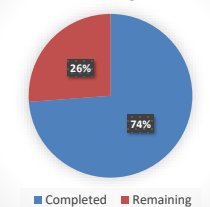
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	176319	349422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	713000	321000	1034000	1549000
Redemptions Till Date	173103	176319	349422	440129
Net Amount Raised Till Date	539897	144681	684578	1108871
SDL	382293	197910	580203	988158
Tbills	473000	228000	701000	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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