

Interest Rate Market

Top Traded Securities on December 19, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
6.79% GS 2034	2527	100.02	6.79	2921	100.48
7.10% GS 2034	558	101.86	6.82	655	102.27
6.99% GS 2026	8	100.34	6.71	350	100.43
7.02% GS 2031	102	101.23	6.78	261	101.59
6.97% GS 2026	5	100.40	6.71	225	100.45

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	69530
SDL	2979
T-Bills	2451

(₹ Cr)

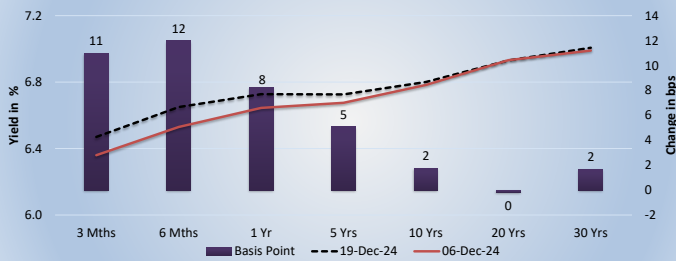
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	355	(166)	(293)	(105)
Public Sector Banks	3755	405	(1070)	3089
Private Sector Banks	(2253)	24	80	(2149)
Mutual Funds	(375)	(135)	1385	875
Foreign Banks	(2364)	(54)	(135)	(2553)
Others	883	(74)	33	842

Indian Economic Indicators

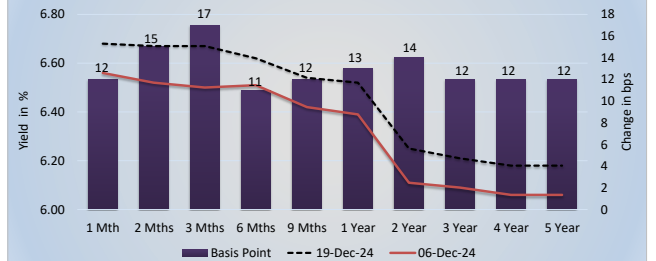
Indicator	Rates (%)
CPI (November 24)	5.48%
Core Inflation (November 24)	3.70%
WPI (November 24)	1.89%
IIP (y-o-y October 24)	3.50%
GDP Growth (Q2 FY25)	5.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.00%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	19-Dec	Apr-24	FY 2024-25	FY 2023-24
Debt	(1822)	(14599)	84001	123929
Equity	(922)	(8621)	23094	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)

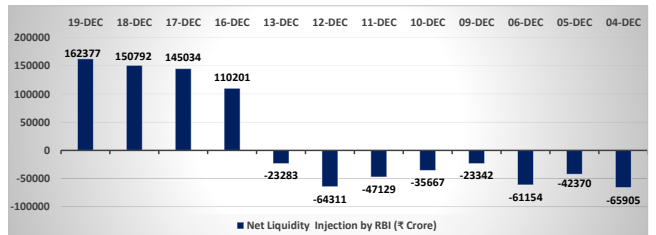
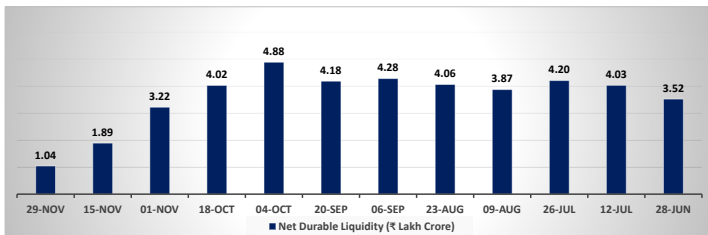
Particulars	As on Nov. 15, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	22017796	10.7	1542569
Bank Credit	17509171	10.6	1077007
Non - food Credit	17457917	10.6	1048834
Banks Investment in G-Sec	6538951	8.4	432933
Broad Money M3	26448312	10.0	1616694
Reserve Money (as on Nov. 22, 2024)	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	19-Dec	18-Dec	Total Mkt Volume (₹ Cr)
Call	6.71%	6.69%	13055
Repo	6.60%	6.59%	144756
TREP	6.55%	6.51%	425855

TOTAL MARKET VOLUME



Market Borrowings and Calendar

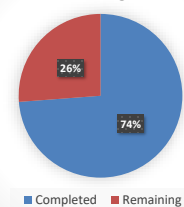
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	176319	349422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	713000	321000	1034000	1549000
Redemptions Till Date	173103	176319	349422	440129
Net Amount Raised Till Date	539897	144681	684578	1108871
SDL				
Tbills	382293	197910	580203	988158
OMO Purchase^	473000	228000	701000	1433000
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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