

Interest Rate Market

Top Traded Securities on November 19, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	1232	101.74	6.84	1309	101.78
6.79% GS 2034	343	99.85	6.81	286	99.89
7.34% GS 2064	99	104.01	7.04	135	104.25
7.23% GS 2039	77	102.93	6.90	133	103.10
6.92% GS 2039	129	100.19	6.90	132	100.02

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	1047	(451)	(528)	68
Public Sector Banks	(173)	94	40	(39)
Private Sector Banks	(1151)	(14)	205	(961)
Mutual Funds	534	(107)	380	807
Foreign Banks	(213)	396	(370)	(186)
Others	(47)	82	273	308

(₹ Cr)

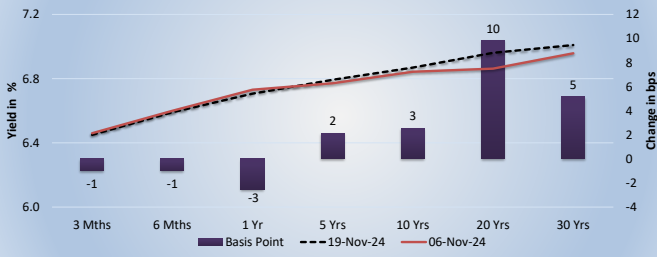
Total Volume in Market	
Segment	Volume
G-Sec	36091
SDL	2700
T-Bills	3502

Indian Economic Indicators

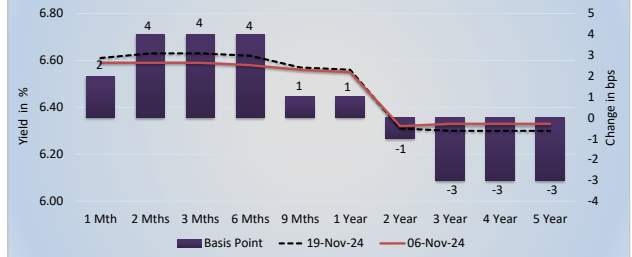
Indicator	Rates (%)
CPI (October 24)	6.21%
Core Inflation (October 24)	3.70%
WPI (October 24)	2.36%
IIP (y-o-y September 24)	3.10%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	19-Nov	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	(1881)	(14599)	70585	123929
Equity	(2028)	(8621)	(14807)	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

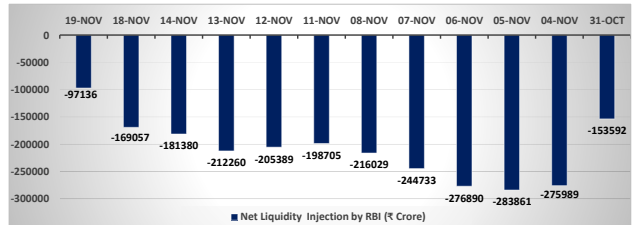
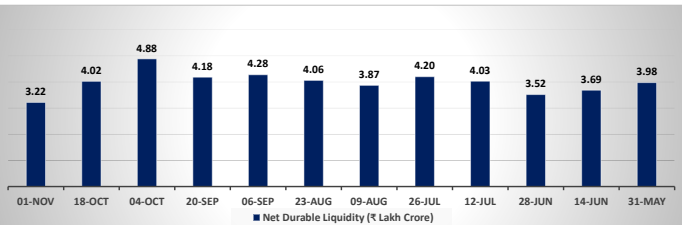
Particulars	As on Nov. 1, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	22043537	11.8	1568311
Bank Credit	17439892	11.9	1007728
Non - food Credit	17409837	11.9	1000754
Banks Investment in G-Sec	6557353	7.3	450795
Broad Money M3	26476902	11.2	1645284
Reserve Money (as on Nov. 8, 2024)	4714969	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	19-Nov	18-Nov	Total Mkt Volume (₹ Cr)
Call	6.50%	6.43%	9416
Repo	6.34%	6.25%	154932
TREP	6.40%	6.28%	409693

TOTAL MARKET VOLUME



Market Borrowings and Calendar

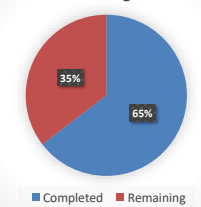
Market Borrowings				
Gsec	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	176319	349422	440129
Net\$			1175182	1102871
Gross Amount Raised Till Date*	713000	192000	905000	1549000
Redemptions Till Date	173103	173103	173103	440129
Net Amount Raised Till Date	539897	192000	731897	1108871
SDI	382293	99709	482002	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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