

Interest Rate Market

Top Traded Securities on December 20, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
6.79% GS 2034	1465	99.99	6.79	1648	100.48
7.34% GS 2064	205	103.70	7.06	532	104.49
7.10% GS 2034	220	101.87	6.82	300	102.27
7.38% GS 2027	28	101.47	6.73	183	101.65
7.06% GS 2028	14	100.92	6.74	155	101.16

(₹ Cr)

Total Volume in Market

Segment	Volume
G-Sec	41891
SDL	1857
T-Bills	1108

Indian Economic Indicators

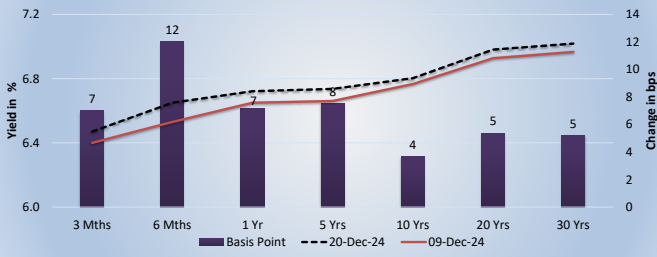
Indicator	Rates (%)
CPI (November 24)	5.48%
Core Inflation (November 24)	3.70%
WPI (November 24)	1.89%
IIP (y-o-y October 24)	3.50%
GDP Growth (Q2 FY25)	5.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.00%
SLR	18.00%

Source: RBI and MOSPI website

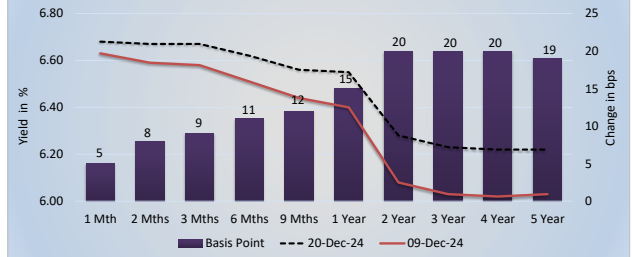
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(3883)	86	5	(3792)
Public Sector Banks	1512	(63)	(300)	1149
Private Sector Banks	1127	62	(199)	989
Mutual Funds	(616)	123	415	(78)
Foreign Banks	(1563)	(135)	(35)	(1733)
Others	3427	(73)	115	3469

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	20-Dec	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)	1758	(14599)	85759	123929
Debt	(793)	(8621)	22301	206152
Equity	(793)	(8621)	22301	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

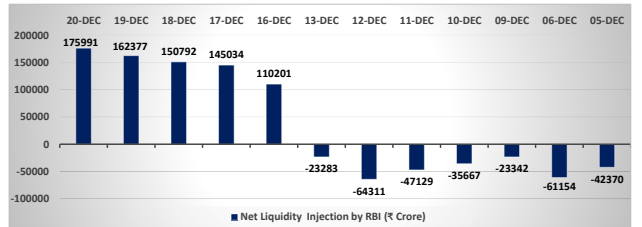
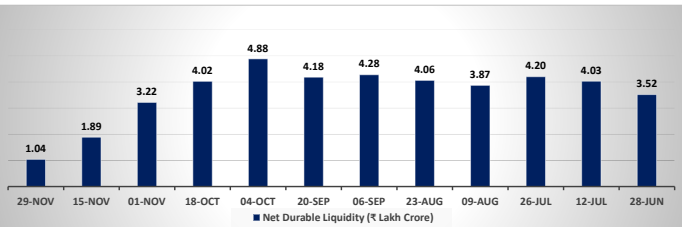
Particulars	As on Nov. 29, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	2201796	10.7	1542569
Bank Credit	17509171	10.6	1077007
Non - food Credit	17457917	10.6	1048834
Banks Investment in G-Sec	6538951	8.4	432393
Broad Money M3	26448312	10.0	1616694
Reserve Money (as on December 13, 2024)	4721563	6.3	90116
Forex Reserves (USD bn) (as on December 13, 2024)	653	6.0	6

*Change during the financial year

Money Market Operations

Rates	20-Dec	19-Dec	Total Mkt Volume (₹ Cr)
Call	6.78%	6.71%	10057
Repo	6.71%	6.60%	145352
TREP	6.71%	6.55%	406655

TOTAL MARKET VOLUME



Market Borrowings and Calendar

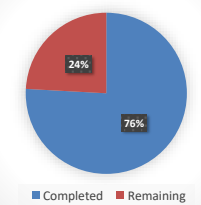
Market Borrowings	(Amt in ₹ Cr)			
Gsec	H1	H2	FY 2024-25	FY 2023-24
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	176319	349422	440129
Net\$			1175182	1102871
Gross Amount Raised Till Date*	713000	350000	1063000	1549000
Redemptions Till Date	173103	176319	349422	440129
Net Amount Raised Till Date	539897	173681	713578	1108871
SDL	385637	197910	583547	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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