

Interest Rate Market

Top Traded Securities on November 21, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
7.10% GS 2034	992	101.65	6.86	972	101.78
6.79% GS 2034	248	99.73	6.83	304	99.89
7.30% GS 2053	80	103.23	7.04	158	103.74
7.18% GS 2037	93	102.11	6.93	129	102.32
7.34% GS 2064	79	103.69	7.06	106	104.25

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(1253)	(227)	(6742)	(8222)
Public Sector Banks	2817	68	1972	4857
Private Sector Banks	(853)	621	308	76
Mutual Funds	(498)	73	4223	3798
Foreign Banks	(1449)	(503)	(433)	(2385)
Others	1239	(32)	672	1879

Total Volume in Market

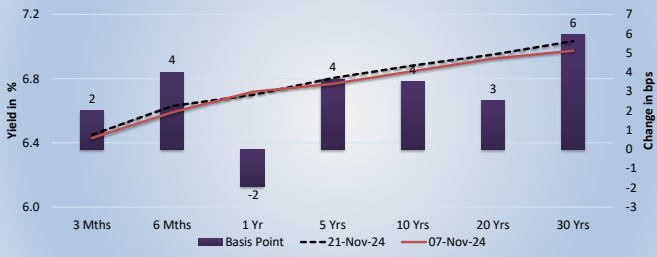
Segment	Volume
G-Sec	28807
SDL	1626
T-Bills	12778

Indian Economic Indicators

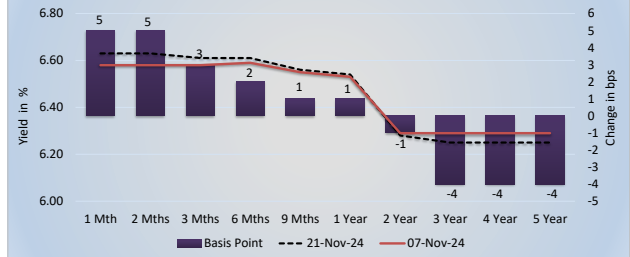
Indicator	Rates (%)
CPI (October 24)	6.21%
Core Inflation (October 24)	3.70%
WPI (October 24)	2.36%
IIP (y-o-y September 24)	3.10%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	21-Nov	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)			70065	123929
Debt	(520)	(14599)		
Equity	(1918)	(8621)	(16724)	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

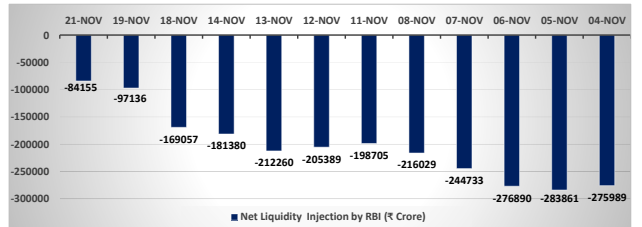
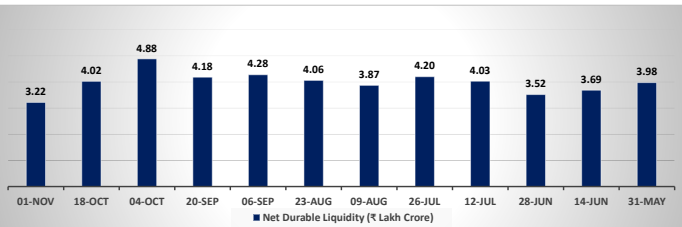
Particulars	As on Nov. 1, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	22043537	11.8	1568311
Bank Credit	17439892	11.9	1007728
Non - food Credit	17409837	11.9	1000754
Banks Investment in G-Sec	6557353	7.3	450795
Broad Money M3	26476902	11.2	1645284
Reserve Money (as on Nov. 8, 2024)	4714969	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	21-Nov	19-Nov	Total Mkt Volume (₹ Cr)
Call	6.62%	6.50%	8988
Repo	6.61%	6.34%	155683
TREP	6.70%	6.40%	444470

TOTAL MARKET VOLUME



Market Borrowings and Calendar

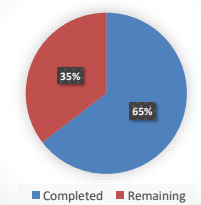
Market Borrowings	(Amt in ₹ Cr)			
Gsec	H1	H2	FY 2024-25	FY 2023-24
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	176319	349422	440129
Net\$			1175182	1102871
Gross Amount Raised Till Date*	713000	192000	905000	1549000
Redemptions Till Date	173103	173103	173103	440129
Net Amount Raised Till Date	539897	192000	731897	1108871
SDL	382293	99709	482002	988158
Tbills	473000	152000	625000	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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