

Interest Rate Market

Top Traded Securities on November 26, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
6.79% GS 2034	1176	99.77	6.82	1080	99.62
7.10% GS 2034	829	101.67	6.85	913	101.64
5.22% GS 2025	25	99.20	6.72	174	99.20
7.34% GS 2064	68	103.71	7.06	125	103.77
7.26% GS 2033	36	102.28	6.89	101	102.24

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	37349
SDL	9299
T-Bills	1710

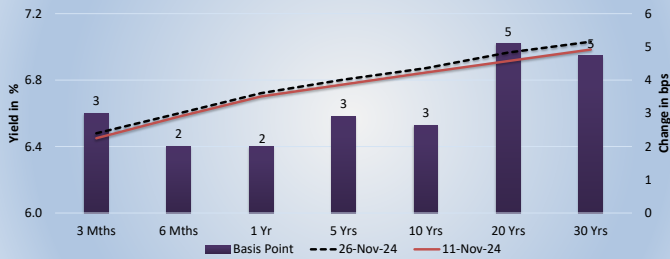
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(3388)	(2143)	(845)	(6375)
Public Sector Banks	2151	767	(20)	2898
Private Sector Banks	273	(289)	(53)	(70)
Mutual Funds	198	205	660	1063
Foreign Banks	(1740)	(1374)	350	(2765)
Others	2506	2833	(92)	5247

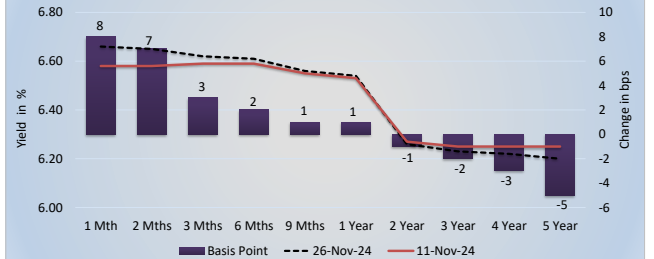
Indian Economic Indicators	
Indicator	Rates (%)
CPI (October 24)	6.21%
Core Inflation (October 24)	3.70%
WPI (October 24)	2.36%
IIP (y-o-y September 24)	3.10%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	26-Nov	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	1994	(14599)	72167	123929
Equity	9616	(8621)	(4710)	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)

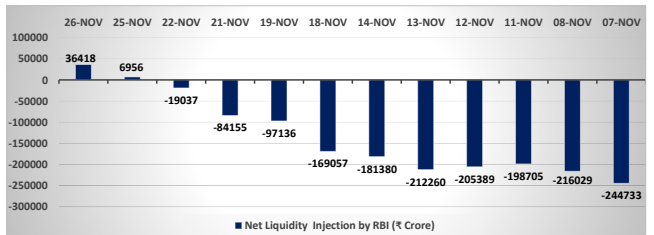
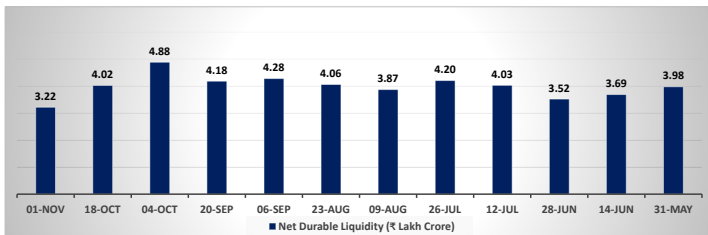
Particulars	As on Nov. 1, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	22043537	11.8	1568311
Bank Credit	17439892	11.9	1007728
Non - food Credit	17409837	11.9	1000754
Banks Investment in G-Sec	6557353	7.3	450795
Broad Money M3	26476902	11.2	1645284
Reserve Money (as on Nov. 15, 2024)	4732094	7.5	100648
Forex Reserves (USD bn) (as on Nov. 15, 2024)	658	10.5	11

*Change during the financial year

Money Market Operations

Rates	26-Nov	25-Nov	Total Mkt Volume (₹ Cr)
Call	6.69%	6.72%	7965
Repo	6.67%	6.66%	142353
TREP	6.70%	6.71%	488229

TOTAL MARKET VOLUME



Market Borrowings and Calendar

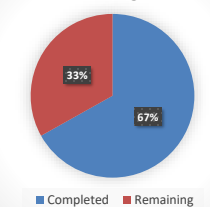
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	176319	349422	440129
NetS				
Gross Amount Raised Till Date*	713000	224000	937000	1549000
Redemptions Till Date	173103	173103	173103	440129
Net Amount Raised Till Date	539897	224000	763897	1108871
SDL				
Tbills	382293	131709	514002	988158
OMO Purchase^	473000	152000	625000	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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