

Interest Rate Market

Top Traded Securities on November 28, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
6.79% GS 2034	1633	99.89	6.80	1359	99.62
7.10% GS 2034	726	101.82	6.83	805	101.64
7.34% GS 2064	103	103.73	7.06	176	103.77
7.26% GS 2033	86	102.45	6.86	169	102.24
7.02% GS 2031	52	101.10	6.81	128	101.00

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	40775
SDL	2408
T-Bills	5273

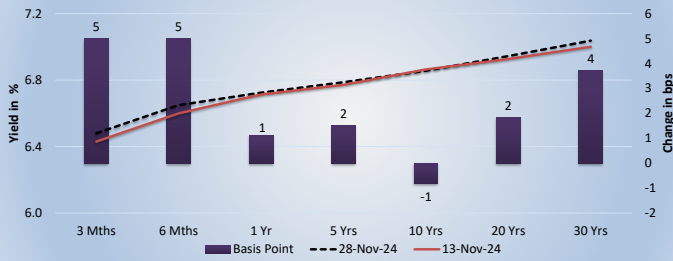
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(603)	(122)	(925)	(1650)
Public Sector Banks	(3070)	(143)	215	(2998)
Private Sector Banks	(873)	98	144	(631)
Mutual Funds	893	334	(330)	897
Foreign Banks	1280	(145)	570	1706
Others	2373	(21)	326	2678

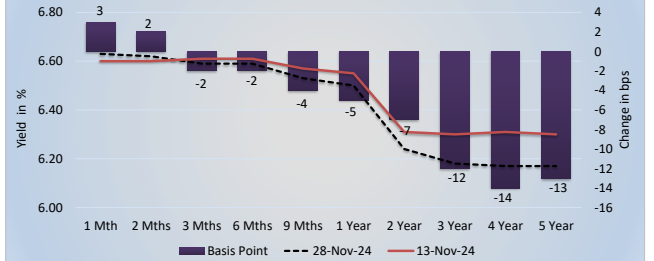
Indian Economic Indicators	
Indicator	Rates (%)
CPI (October 24)	6.21%
Core Inflation (October 24)	3.70%
WPI (October 24)	2.36%
IIP (y-o-y September 24)	3.10%
GDP Growth (Q1 FY25)	6.70%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	28-Nov	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)	1478	(14599)	75384	123929
Debt	(1049)	(8621)	(1944)	206152
Equity				
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)

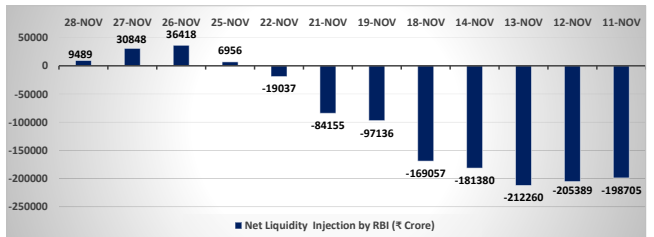
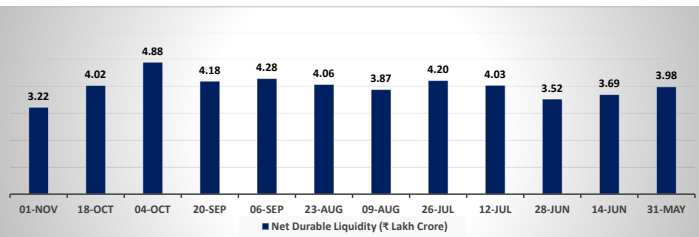
Particulars	As on Nov. 1, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	22043537	11.8	1568311
Bank Credit	17439892	11.9	1007728
Non - food Credit	17409837	11.9	1000754
Banks Investment in G-Sec	6557353	7.3	450795
Broad Money M3	26476902	11.2	1645284
Reserve Money (as on Nov. 15, 2024)	4732094	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	28-Nov	27-Nov	Total Mkt Volume (₹ Cr)
Call	6.71%	6.71%	9455
Repo	6.66%	6.65%	144650
TREP	6.67%	6.69%	469069

TOTAL MARKET VOLUME



Market Borrowings and Calendar

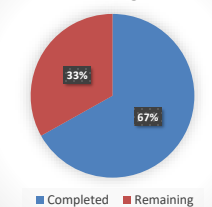
Market Borrowings		(Amt in ₹ Cr)		
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	740000	661000	1401000	1543000
Redemptions	173103	176319	349422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	713000	224000	937000	1549000
Redemptions Till Date	173103	173103	440129	
Net Amount Raised Till Date	539897	224000	763897	1108871
SDL	382293	131709	514002	988158
Tbills	473000	171000	644000	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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