

## Interest Rate Market

### Top Traded Securities on November 13, 2024

| Description   | No. of Trades | Wtd Avg Price | Wtd Avg Yield | Volume (in Crs.) | Previous week's Wtd Avg Price |
|---------------|---------------|---------------|---------------|------------------|-------------------------------|
| 7.10% GS 2034 | 1156          | 101.77        | 6.84          | 1191             | 101.85                        |
| 6.79% GS 2034 | 537           | 99.88         | 6.81          | 524              | 99.98                         |
| 7.26% GS 2033 | 134           | 102.38        | 6.87          | 231              | 102.49                        |
| 7.34% GS 2064 | 111           | 104.37        | 7.01          | 186              | 104.44                        |
| 7.37% GS 2028 | 15            | 102.11        | 6.75          | 137              | 102.08                        |

(₹ Cr)

| Total Volume in Market |        |
|------------------------|--------|
| Segment                | Volume |
| G-Sec                  | 35983  |
| SDL                    | 3624   |
| T-Bills                | 11961  |

### Indian Economic Indicators

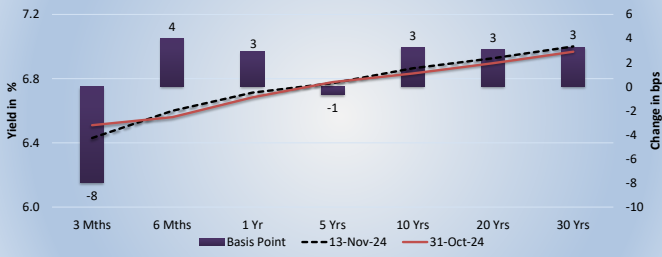
| Indicator                   | Rates (%) |
|-----------------------------|-----------|
| CPI (October 24)            | 6.21%     |
| Core Inflation (October 24) | 3.70%     |
| WPI (October 24)            | 2.36%     |
| IIP (y-o-y September 24)    | 3.10%     |
| GDP Growth (Q1 FY25)        | 6.70%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

Source: RBI and MOSPI website

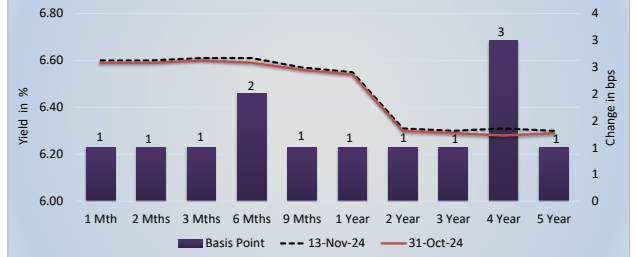
(₹ Cr)

| Category             | G-Sec  | SDL   | T-Bills | Net Bought |
|----------------------|--------|-------|---------|------------|
| Primary Dealers      | (2159) | (176) | (4997)  | (7332)     |
| Public Sector Banks  | 2976   | (98)  | 1135    | 4013       |
| Private Sector Banks | (1850) | 650   | 416     | (783)      |
| Mutual Funds         | 320    | 44    | 5614    | 5978       |
| Foreign Banks        | (1249) | (265) | (2325)  | (3839)     |
| Others               | 1965   | (155) | 157     | 1966       |

### Fortnight G-Sec term structure shift (%)



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

|                       | 13-Nov   | Apr-24     | FY 2024-25 | FY 2023-24 |
|-----------------------|----------|------------|------------|------------|
| FII Investment (₹ Cr) |          |            | 69955      | 123929     |
| Debt                  | (481)    | (14599)    | (6942)     | 206152     |
| Equity                | 2843     | (8621)     |            |            |
| FDI (US \$ Bn)        | Aug-2024 | FY 2023-24 | FY 2022-23 | FY 2021-22 |
| Gross inflows         | 8.61     | 70.95      | 71.36      | 84.84      |
| Equity inflows        | 6.50     | 45.86      | 47.60      | 59.68      |
| Reinvested earnings   | 1.58     | 19.53      | 19.11      | 19.35      |
| Other capital         | 0.53     | 5.56       | 4.65       | 5.81       |

### Banking & Money Supply Indicators

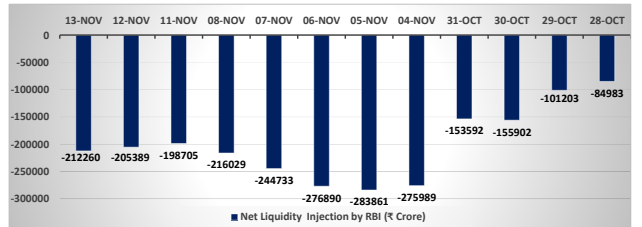
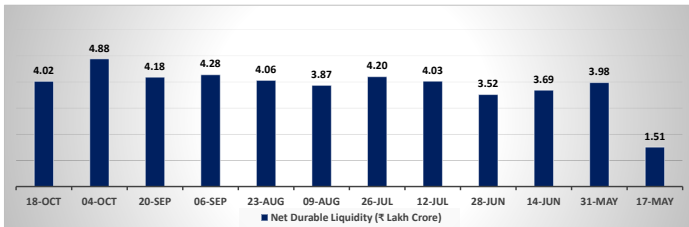
| Particulars                                   | As on Oct. 18, 2024 | y-o-y growth (%) | FY24 (Cumulative)* |
|---|---------------------|------------------|--------------------|
| Aggregate Deposits                            | 21807565            | 11.7             | 1332339            |
| Bank Credit                                   | 17238250            | 11.5             | 806086             |
| Non - food Credit                             | 17219596            | 11.5             | 810513             |
| Banks Investment in G-Sec                     | 6487716             | 7.2              | 381158             |
| Broad Money M3                                | 26215944            | 11.1             | 1384326            |
| Reserve Money (as on Oct. 25, 2024)           | 4718068             | 7.7              | 86622              |
| Forex Reserves (USD bn) (as on Oct. 25, 2024) | 682                 | 15.5             | 36                 |

\*Change during the financial year

## Money Market Operations

| Rates | 13-Nov | 12-Nov | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call  | 6.39%  | 6.42%  | 8404                    |
| Repo  | 6.34%  | 6.23%  | 148795                  |
| TREP  | 6.37%  | 6.23%  | 412094                  |

### TOTAL MARKET VOLUME



## Market Borrowings and Calendar

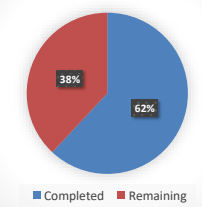
| Market Borrowings              | (Amt in ₹ Cr) |        |            |            |
|--------------------------------|---------------|--------|------------|------------|
| Gsec                           | H1            | H2     | FY 2024-25 | FY 2023-24 |
| Budgeted                       | 740000        | 661000 | 1401000    | 1543000    |
| Redemptions                    | 173103        | 79480  | 252583     | 440129     |
| Net\$                          |               |        | 1175182    | 1102871    |
| Gross Amount Raised Till Date* | 713000        | 155000 | 868000     | 1549000    |
| Redemptions Till Date          | 173103        |        | 173103     | 440129     |
| Net Amount Raised Till Date    | 539897        | 155000 | 694897     | 1108871    |
| SDL                            | 372944        | 99709  | 472653     | 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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