

Interest Rate Market

Top Traded Securities on September 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 | 2950 | 102.14 | 6.79 | 3956 | 101.65 |
| 7.18% GS 2033 | 652 | 102.42 | 6.81 | 1221 | 101.90 |
| 7.02% GS 2031 | 292 | 101.39 | 6.76 | 542 | 101.03 |
| 7.23% GS 2039 | 377 | 103.46 | 6.85 | 472 | 102.91 |
| 7.17% GS 2030 | 111 | 101.88 | 6.76 | 315 | 101.56 |

(₹ Cr)

| Category | G-Sec | SDL | T-Bills | Net Bought |
|----------------------|--------|-------|---------|------------|
| Primary Dealers | (5284) | (685) | 249 | (5720) |
| Public Sector Banks | 1758 | 857 | 1305 | 3921 |
| Private Sector Banks | 1596 | (243) | (1879) | (526) |
| Mutual Funds | (1199) | 150 | (280) | (1329) |
| Foreign Banks | 4915 | (40) | (365) | 4509 |
| Others | (1785) | (39) | 970 | (855) |

Total Volume in Market

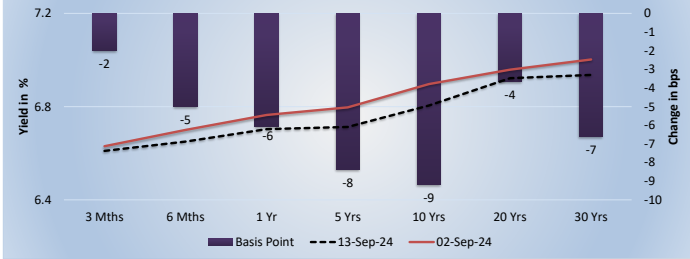
| Segment | Volume |
|---------|--------|
| G-Sec | 90177 |
| SDL | 3744 |
| T-Bills | 4542 |

Indian Economic Indicators

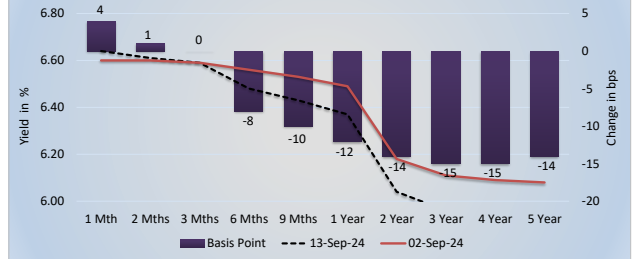
| Indicator | Rates (%) |
|----------------------------|-----------|
| CPI (August'24) | 3.65% |
| Core Inflation (August'24) | 3.40% |
| WPI (July'24) | 2.04% |
| IIP (y-o-y July'24) | 4.80% |
| GDP Growth (Q1 FY25) | 6.70% |
| Repo Rate | 6.50% |
| MSF Rate | 6.75% |
| SDF Rate | 6.25% |
| CRR | 4.50% |
| SLR | 18.00% |

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

| | 13-Sep | Apr-24 | FY 2024-25 | FY 2023-24 |
|-----------------------|----------|------------|------------|------------|
| FII Investment (₹ Cr) | 3069 | (14599) | 62748 | 123929 |
| Debt | 7972 | (8621) | 56575 | 206152 |
| Equity | | | | |
| FDI (US \$ Bn) | Jun-2024 | FY 2023-24 | FY 2022-23 | FY 2021-22 |
| Gross inflows | 7.33 | 70.95 | 71.36 | 84.84 |
| Equity inflows | 5.52 | 45.86 | 47.60 | 59.68 |
| Reinvested earnings | 1.51 | 19.53 | 19.11 | 19.35 |
| Other capital | 0.30 | 5.56 | 4.65 | 5.81 |

Banking & Money Supply Indicators

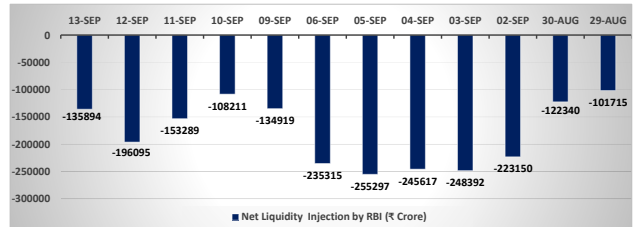
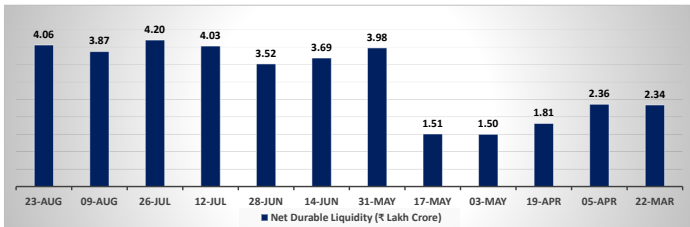
| Particulars | As on Aug. 23, 2024 | y-o-y growth (%) | FY24 (Cumulative)* |
|--|---------------------|------------------|--------------------|
| Aggregate Deposits | 21324206 | 10.8 | 848979 |
| Bank Credit | 16945162 | 13.6 | 512998 |
| Non - food Credit | 16920802 | 13.6 | 511718 |
| Banks Investment in G-Sec | 6365707 | 7.9 | 259149 |
| Broad Money M3 | 25702747 | 10.2 | 871363 |
| Reserve Money (as on Sep. 6, 2024) | 4651066 | 4.6 | 19620 |
| Forex Reserves (USD bn) (as on Sep. 6, 2024) | 689 | 16.1 | 43 |

*Change during the financial year

Money Market Operations

| Rates | 13-Sep | 12-Sep | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call | 6.62% | 6.52% | 10654 |
| Repo | 6.55% | 6.41% | 152185 |
| TREP | 6.43% | 6.27% | 355929 |

TOTAL MARKET VOLUME



Market Borrowings and Calendar

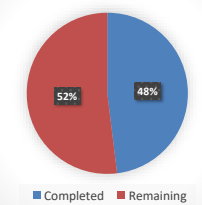
| Market Borrowings | (Amt in ₹ Cr) | | | |
|--------------------------------|---------------|--------|------------|------------|
| Gsec | H1 | H2 | FY 2024-25 | FY 2023-24 |
| Budgeted | 750000 | 663000 | 1413000 | 1543000 |
| Redemptions | 173103 | 188319 | 361422 | 440129 |
| Net\$ | | | 1175182 | 1102871 |
| Gross Amount Raised Till Date* | 679000 | 0 | 679000 | 1549000 |
| Redemptions Till Date | 173103 | | 173103 | 440129 |
| Net Amount Raised Till Date | 505897 | 0 | 505897 | 1108871 |
| SDL | 325044 | | 325044 | 988158 |
| Tbills | 473000 | | 473000 | 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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Reg: PNB GILTS LTD., 5, Sansad Marg, New Delhi - 110001, India.

Tel: +91-1123321584 Fax: +91-1123321584, CIN: L74899DL1996PLC077120

e-mail: research@pnbgilts.com, Web: www.pnbgilts.com

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