

Interest Rate Market

Top Traded Securities on November 6, 2024

| Description | No. of Trades | Wtd Avg Price | Wtd Avg Yield | Volume (in Crs.) | Previous week's Wtd Avg Price |
|---------------|---------------|---------------|---------------|------------------|-------------------------------|
| 7.10% GS 2034 | 2477 | 101.79 | 6.84 | 3246 | 101.73 |
| 6.79% GS 2034 | 887 | 99.91 | 6.80 | 865 | 99.84 |
| 7.23% GS 2039 | 279 | 103.25 | 6.87 | 344 | 103.17 |
| 7.04% GS 2029 | 115 | 101.03 | 6.77 | 274 | 101.04 |
| 7.18% GS 2033 | 166 | 102.09 | 6.86 | 216 | 102.04 |

Total Volume in Market (₹ Cr)

| Segment | Volume |
|---------|--------|
| G-Sec | 26287 |
| SDL | 3271 |
| T-Bills | 1145 |

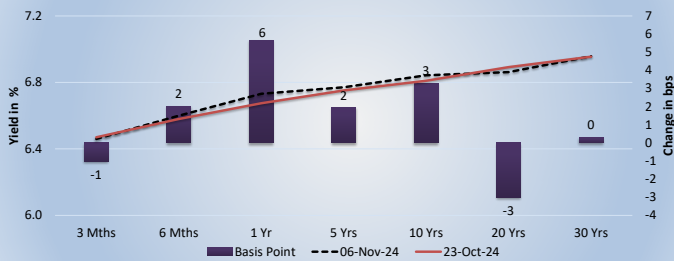
(₹ Cr)

| Category | G-Sec | SDL | T-Bills | Net Bought |
|----------------------|--------|-------|---------|------------|
| Primary Dealers | (875) | (305) | (269) | (1449) |
| Public Sector Banks | 1249 | (764) | (80) | 405 |
| Private Sector Banks | 1149 | 967 | (90) | 2026 |
| Mutual Funds | 218 | 243 | 584 | 1045 |
| Foreign Banks | (1622) | (44) | (200) | (1865) |
| Others | (116) | (98) | 54 | (159) |

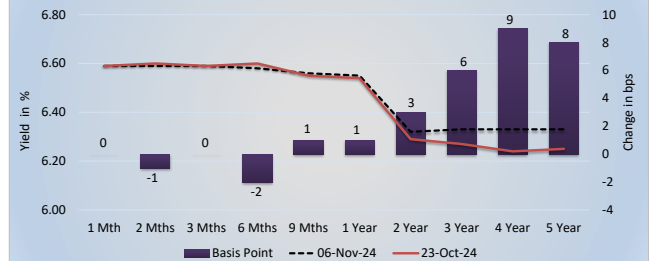
| Indian Economic Indicators | |
|-------------------------------|-----------|
| Indicator | Rates (%) |
| CPI (September'24) | 5.49% |
| Core Inflation (September'24) | 3.50% |
| WPI (September'24) | 1.84% |
| IIP (y-o-y August'24) | 4.84% |
| GDP Growth (Q1 FY25) | 6.70% |
| Repo Rate | 6.50% |
| MSF 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

| | 6-Nov | Apr-24 | FY 2024-25 | FY 2023-24 |
|-----------------------|----------|------------|------------|------------|
| FII Investment (₹ Cr) | 3712 | (14599) | 77380 | 123929 |
| Debt | (1739) | (8621) | 3482 | 206152 |
| Equity | | | | |
| 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 (₹ Cr)

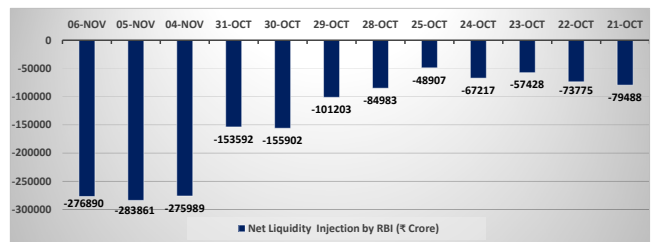
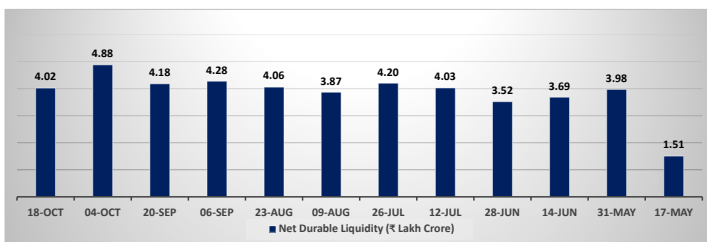
| Particulars | As on Oct. 18, 2024 | y-o-y growth (%) | FY24 (Cumulative)* |
|---|---------------------|------------------|--------------------|
| Aggregate Deposits | 21807565 | 11.7 | 1332339 |
| Bank Credit | 17238250 | 11.5 | 806086 |
| Non - food Credit | 17219596 | 11.5 | 810513 |
| Banks investment in G-Sec | 6487716 | 7.2 | 381158 |
| Broad Money M3 | 26215944 | 11.1 | 1384326 |
| Reserve Money (as on Oct. 25, 2024) | 4738444 | 9.0 | 106998 |
| Forex Reserves (USD bn) (as on Oct. 25, 2024) | 685 | 16.8 | 38 |

*Change during the financial year

Money Market Operations

| Rates | 06-Nov | 05-Nov | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call | 6.31% | 6.31% | 9970 |
| Repo | 6.17% | 6.17% | 139674 |
| TREP | 6.10% | 6.10% | 388609 |

TOTAL MARKET VOLUME



Market Borrowings and Calendar

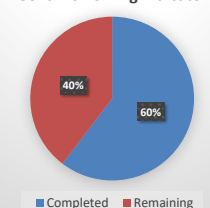
| Market Borrowings | | (Amt in ₹ Cr) | | | |
|--------------------------------|--|---------------|--------|------------|------------|
| Gsec | | H1 | H2 | FY 2024-25 | FY 2023-24 |
| Budgeted | | 740000 | 661000 | 1401000 | 1543000 |
| Redemptions | | 173103 | 79480 | 252583 | 440129 |
| NetS | | | | 1175182 | 1102871 |
| Gross Amount Raised Till Date* | | 713000 | 133000 | 846000 | 1549000 |
| Redemptions Till Date | | 173103 | 79480 | 252583 | 440129 |
| Net Amount Raised Till Date | | 539897 | 133000 | 672897 | 1108871 |
| SDL | | 372944 | 94309 | 467253 | 988158 |
| Tbills | | 473000 | 114000 | 587000 | 1433000 |
| OMO Purchase^ | | | | | |
| OMO Sale^ | | | | | |

* including amount raised via green shoe

^includes primary and secondary

₹1.23 laes Cr to be funded through GST compensation cess funds

Govt. Borrowing Indicator



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