

Interest Rate Market

Top Traded Securities on June 7, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.10% GS 2034	2826	100.56	7.02	34626	100.69
7.18% GS 2033	1783	100.76	7.06	20444	100.34
7.32% GS 2030	264	101.39	7.05	5445	101.12
7.18% GS 2037	394	100.90	7.07	4468	101.10
7.30% GS 2053	224	101.99	7.14	4267	99.87

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	86544
SDL	1084
T-Bills	4575

(₹ Cr)

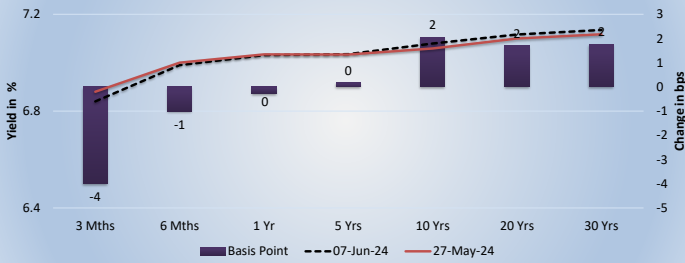
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(1753)	500	(420)	(1673)
Public Sector Banks	(1676)	(335)	(1150)	(3161)
Private Sector Banks	215	120	(1437)	(1102)
Mutual Funds	650	(129)	1987	2508
Foreign Banks	631	(103)	800	1328
Others	1933	(53)	220	2100

Indian Economic Indicators

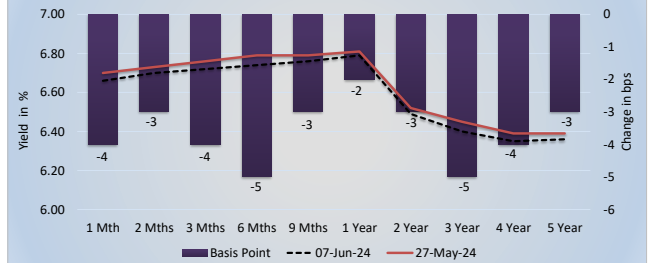
Indicator	Rates (%)
CPI (April'24)	4.83%
Core Inflation (April'24)	3.20%
WPI (April'24)	1.26%
IIP (y-o-y Mar'24)	4.90%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	7-Jun	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)	941	(14599)	(3267)	123929
Debt	(6771)	(8621)	(49002)	206152
Equity				
FDI (US \$ Bn)	Mar-2024	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	5.96	70.95	71.36	84.84
Equity inflows	3.88	45.86	47.60	59.68
Reinvested earnings	1.66	19.53	19.11	19.35
Other capital	0.42	5.56	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

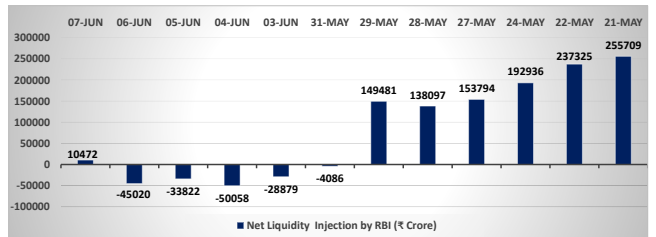
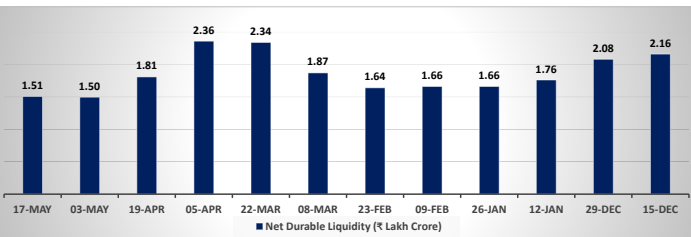
Particulars	As on May 17, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20814092	13.3	338865
Bank Credit	16608513	19.5	176349
Non - food Credit	16567240	19.6	158157
Banks Investment in G-Sec	6199539	11.7	92981
Broad Money M3	25253035	10.9	422744
Reserve Money (as on May 24, 2024)	4676449	6.4	45003
Forex Reserves (USD bn) (as on May 24, 2024)	652	9.5	5

*Change during the financial year

Money Market Operations

Rates	07-Jun	06-Jun	Total Mkt Volume (₹ Cr)
Call	6.52%	6.51%	12678
Repo	6.40%	6.40%	172107
TREP	6.40%	6.39%	398377

TOTAL MARKET VOLUME



Market Borrowings and Calendar

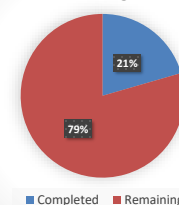
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	290000	0	290000	1549000
Redemptions Till Date			0	440129
Net Amount Raised Till Date	290000	0	290000	1108871
SDL	98800		98800	988158
Tbills	225000		225000	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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