

Interest Rate Market

Top Traded Securities on June 27, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.10% GS 2034	1472	100.70	7.00	14716	100.69
7.18% GS 2033	866	100.91	7.04	9904	100.34
7.18% GS 2037	251	101.20	7.04	3052	101.12
7.23% GS 2039	141	101.88	7.02	1955	101.10
7.32% GS 2030	95	101.41	7.04	1586	99.87

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	47178
SDL	1475
T-Bills	11341

(₹ Cr)

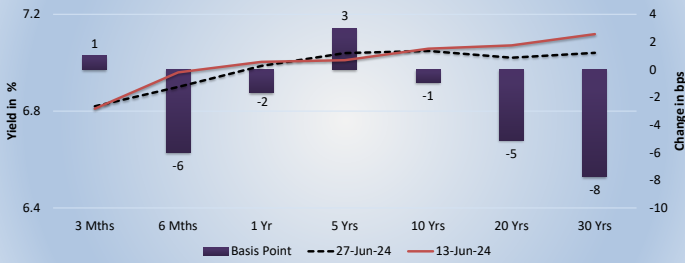
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(3218)	(225)	(466)	(3909)
Public Sector Banks	4232	78	2819	7129
Private Sector Banks	(3930)	439	(20)	(3511)
Mutual Funds	(1128)	(10)	(2835)	(3972)
Foreign Banks	3727	(206)	390	3911
Others	326	(76)	111	360

Indian Economic Indicators

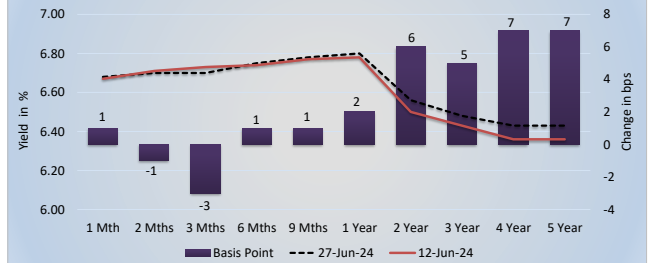
Indicator	Rates (%)
CPI (May'24)	4.75%
Core Inflation (May'24)	2.97%
WPI (May'24)	2.64%
IIP (y-o-y Apr'24)	5.00%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	27-Jun	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	765	(14599)	5631	123929
Equity	1513	(8621)	(15401)	206152
FDI (US \$ Bn)				
Gross inflows	7.28	70.95	71.36	84.84
Equity inflows	5.02	45.86	47.60	59.68
Reinvested earnings	1.53	19.53	19.11	19.35
Other capital	0.74	5.56	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

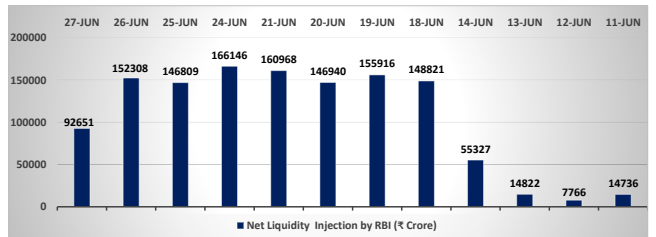
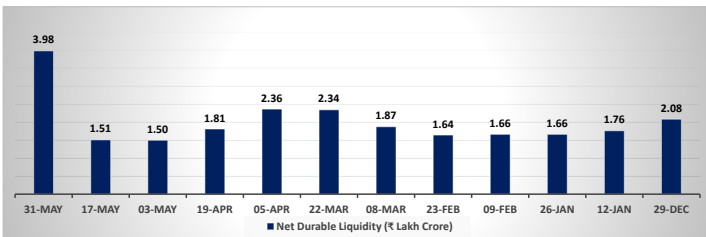
Particulars	As on May 31, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21087596	12.7	612369
Bank Credit	16781421	19.8	349257
Non - food Credit	16741162	19.8	332079
Banks Investment in G-Sec	6183261	10.3	76703
Broad Money M3	25514729	10.9	683345
Reserve Money (as on Jun. 14, 2024)	4722685	8.1	91239
Forex Reserves (USD bn) (as on Jun. 14, 2024)	653	9.5	6

*Change during the financial year

Money Market Operations

Rates	27-Jun	26-Jun	Total Mkt Volume (₹ Cr)
Call	6.72%	6.59%	12364
Repo	6.68%	6.54%	167051
TREP	6.71%	6.54%	392212

TOTAL MARKET VOLUME



Market Borrowings and Calendar

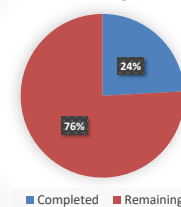
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	341000	0	341000	1549000
Redemptions Till Date			0	440129
Net Amount Raised Till Date	341000	0	341000	1108871
SDL				
Tbills	133121		133121	988158
OMO Purchase^	261000		261000	1433000
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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