

# Market Wrap-Up May 31, 2024

## Interest Rate Market

### Top Traded Securities on May 31, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.10% GS 2034	1909	100.78	6.99	19025	100.69
7.18% GS 2033	1028	100.88	7.05	10556	100.34
7.34% GS 2064	217	102.39	7.16	5683	101.12
7.37% GS 2028	128	101.20	7.04	3807	101.10
7.04% GS 2029	84	100.01	7.04	2917	99.87

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(4036)	26	(14)	(4025)
Public Sector Banks	(402)	710	300	608
Private Sector Banks	2535	(255)	422	2702
Mutual Funds	3392	(119)	(1660)	1613
Foreign Banks	(2655)	(125)	177	(2603)
Others	1167	(237)	775	1705

### Total Volume in Market

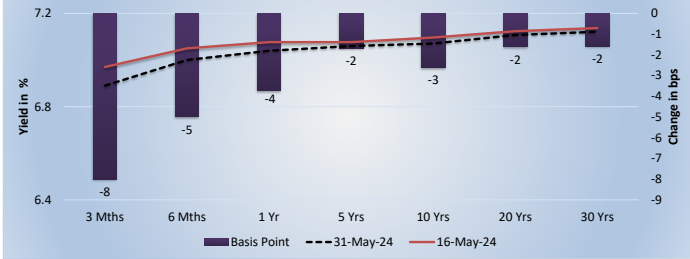
Segment	Volume
G-Sec	56073
SDL	2052
T-Bills	4777

### Indian Economic Indicators

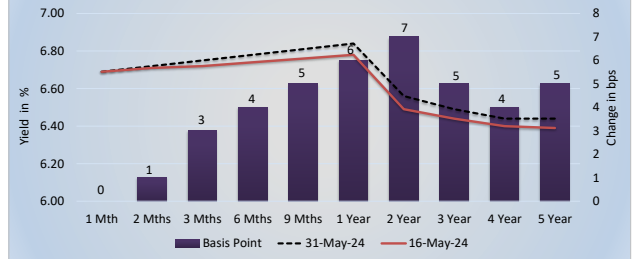
Indicator	Rates (%)
CPI (April'24)	4.83%
Core Inflation (April'24)	3.20%
WPI (April'24)	1.26%
IIP (y-o-y Mar'24)	4.90%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

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



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

	31-May	Apr-24	FY 2024-25	FY 2023-24
FI Investment (₹ Cr)	1411	(14599)	(7275)	123929
Debt	(1122)	(8621)	(34208)	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

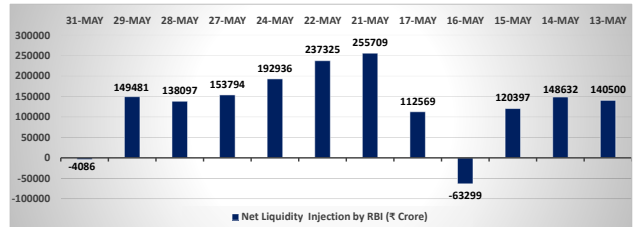
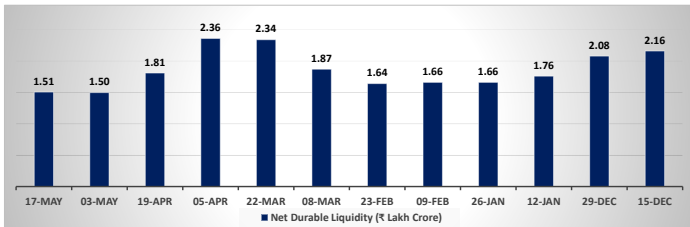
Particulars	As on May 17, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20814092	13.3	338865
Bank Credit	16608513	19.5	176349
Non - food Credit	16567240	19.6	158157
Banks Investment in G-Sec	6199539	11.7	92981
Broad Money M3	25253035	10.9	422744
Reserve Money (as on May 24, 2024)	4722027	6.8	39679
Forex Reserves (USD bn) (as on May 24, 2024)	647	9.8	0

\*Change during the financial year

## Money Market Operations

Rates	31-May	30-May	Total Mkt Volume (₹ Cr)
Call	6.69%	6.47%	10222
Repo	6.64%	6.41%	173618
TREP	6.67%	6.36%	346387

### TOTAL MARKET VOLUME



## Market Borrowings and Calendar

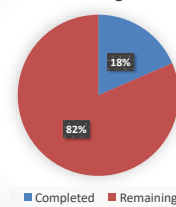
Market Borrowings	(Amt in ₹ Cr)			
Gsec	H1	H2	FY 2024-25	FY 2023-24
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
Net\$			1175182	1102871
Gross Amount Raised Till Date*	261000	0	261000	1549000
Redemptions Till Date			0	440129
Net Amount Raised Till Date	261000	0	261000	1108871
SDL	79300		79300	988158
Tbills	213000		213000	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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