

Interest Rate Market

Top Traded Securities on June 12, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.10% GS 2034	1509	100.62	7.01	15245	100.69
7.18% GS 2033	723	100.79	7.06	7392	100.34
7.32% GS 2030	142	101.37	7.05	2781	101.12
7.33% GS 2026	18	100.73	6.99	1685	101.10
7.18% GS 2037	141	100.96	7.07	1646	99.87

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	40730
SDL	2186
T-Bills	9621

(₹ Cr)

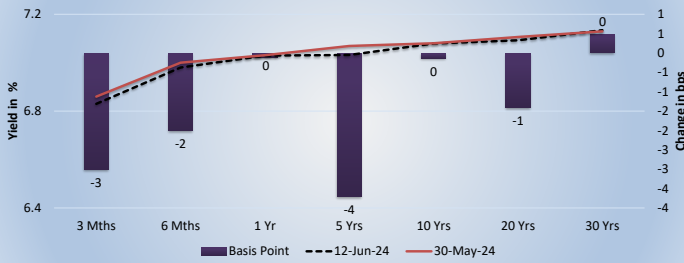
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	20	(47)	(3069)	(3096)
Public Sector Banks	(1574)	315	(25)	(1284)
Private Sector Banks	(1622)	(95)	(375)	(2092)
Mutual Funds	295	(95)	3365	3565
Foreign Banks	1479	131	(87)	1523
Others	1402	(209)	191	1383

Indian Economic Indicators

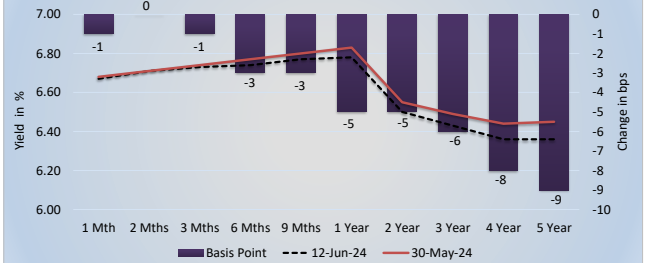
Indicator	Rates (%)
CPI (May'24)	4.75%
Core Inflation (May'24)	2.97%
WPI (April'24)	1.26%
IIP (y-o-y Mar'24)	5.00%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	12-Jun	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	(2498)	(14599)	(4623)	123929
Equity	57	(8621)	(40721)	206152
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)

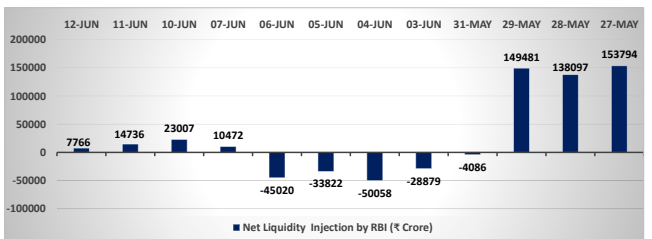
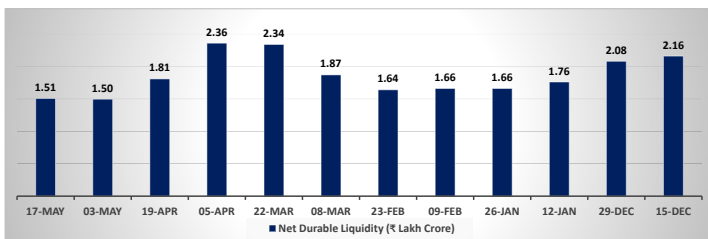
Particulars	As on May 17, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20814092	13.3	338865
Bank Credit	16608513	19.5	176349
Non - food Credit	16567240	19.6	158157
Banks Investment in G-Sec	6199539	11.7	92981
Broad Money M3	25253035	10.9	422744
Reserve Money (as on May 24, 2024)	4676449	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	12-Jun	11-Jun	Total Mkt Volume (₹ Cr)
Call	6.52%	6.51%	11681
Repo	6.43%	6.43%	161339
TREP	6.43%	6.44%	376106

TOTAL MARKET VOLUME



Market Borrowings and Calendar

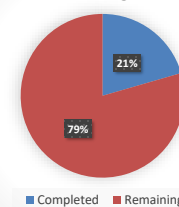
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	290000	0	290000	1549000
Redemptions Till Date			0	440129
Net Amount Raised Till Date	290000	0	290000	1108871
SDL	106550		106550	988158
Tbills	237000		237000	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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