

Interest Rate Market

Top Traded Securities on June 13, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.10% GS 2034	2934	100.74	6.99	29029	100.69
7.18% GS 2033	1072	100.90	7.04	10912	100.34
7.32% GS 2030	298	101.43	7.04	5571	101.12
7.18% GS 2037	392	101.12	7.05	4655	101.10
7.37% GS 2028	186	101.36	7.00	2520	99.87

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	71411
SDL	2175
T-Bills	7208

(₹ Cr)

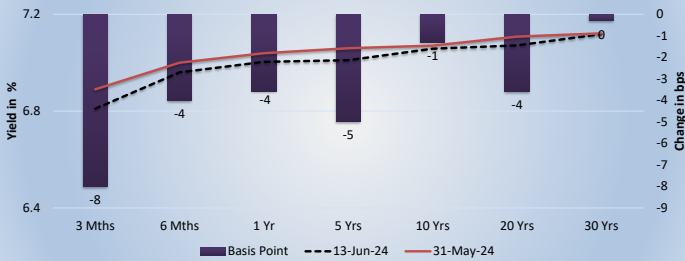
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	995	(217)	(475)	304
Public Sector Banks	(10744)	676	(941)	(11009)
Private Sector Banks	1117	(546)	(2320)	(1749)
Mutual Funds	794	57	(200)	651
Foreign Banks	8038	(7)	2890	10921
Others	(200)	36	1045	881

Indian Economic Indicators

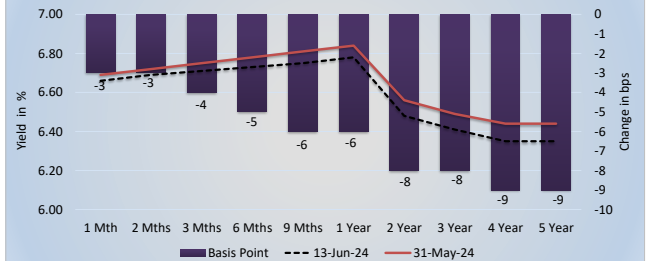
Indicator	Rates (%)
CPI (May'24)	4.75%
Core Inflation (May'24)	2.97%
WPI (April'24)	1.26%
IIP (y-o-y Mar'24)	5.00%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	13-Jun	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	2092	(14599)	(2531)	123929
Equity	679	(8621)	(40042)	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)

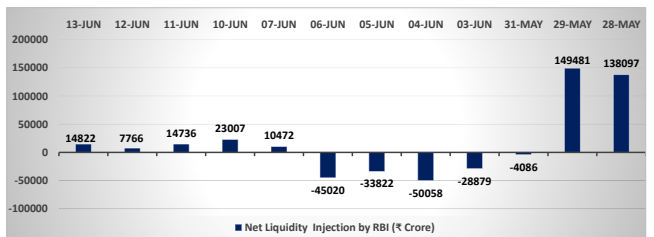
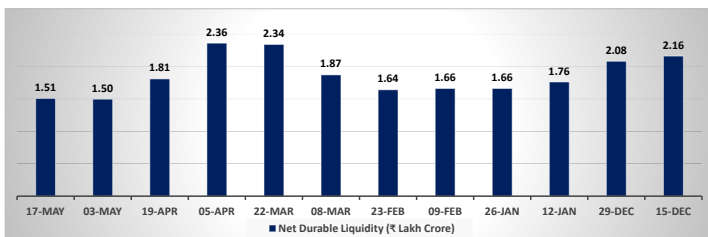
Particulars	As on May 17, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20814092	13.3	338865
Bank Credit	16608513	19.5	176349
Non - food Credit	16567240	19.6	158157
Banks Investment in G-Sec	6199539	11.7	92981
Broad Money M3	25253035	10.9	422744
Reserve Money (as on May 24, 2024)	4676449	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	13-Jun	12-Jun	Total Mkt Volume (₹ Cr)
Call	6.48%	6.52%	11243
Repo	6.41%	6.43%	163301
TREP	6.42%	6.43%	374826

TOTAL MARKET VOLUME



Market Borrowings and Calendar

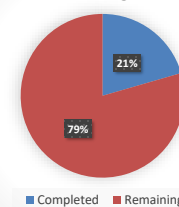
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS				
Gross Amount Raised Till Date*	290000	0	1175182	1102871
Redemptions Till Date			0	440129
Net Amount Raised Till Date	290000	0	290000	1108871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