

Interest Rate Market

Top Traded Securities on June 14, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.10% GS 2034	2218	100.82	6.98	21232	100.69
7.18% GS 2033	798	100.95	7.04	8923	100.34
7.23% GS 2039	486	101.88	7.02	6217	101.12
7.18% GS 2037	296	101.17	7.04	4146	101.10
7.32% GS 2030	211	101.48	7.03	2960	99.87

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	58377
SDL	5599
T-Bills	3094

(₹ Cr)

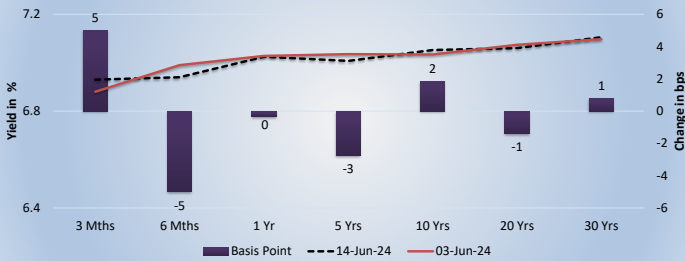
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(1763)	126	(110)	(1747)
Public Sector Banks	(2446)	(525)	(105)	(3076)
Private Sector Banks	604	(516)	(95)	(7)
Mutual Funds	469	155	(200)	424
Foreign Banks	1372	171	(45)	1498
Others	1763	590	555	2908

Indian Economic Indicators

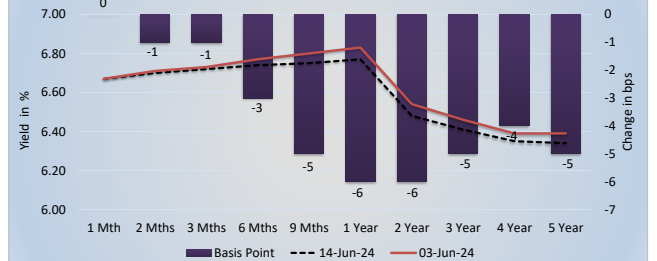
Indicator	Rates (%)
CPI (May'24)	4.75%
Core Inflation (May'24)	2.97%
WPI (May'24)	2.64%
IIP (y-o-y Apr'24)	5.00%
GDP Growth (Q4 FY24)	7.80%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	14-Jun	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)	959	(14599)	(1572)	123929
Debt	2770	(8621)	(37271)	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)

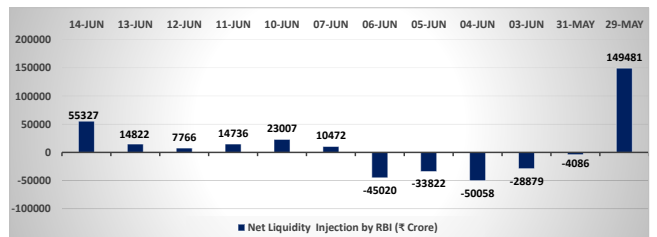
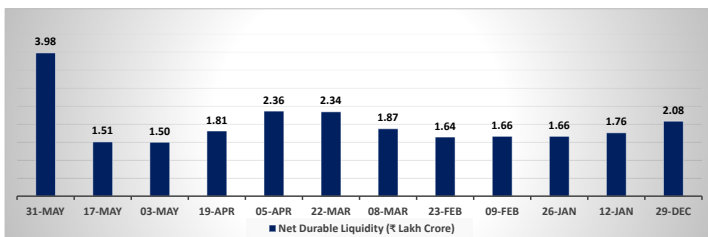
Particulars	As on May 31, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	21087596	12.7	612369
Bank Credit	16781421	19.8	349257
Non - food Credit	16741162	19.8	332079
Banks Investment in G-Sec	6183261	10.3	76703
Broad Money M3	25514729	10.9	683345
Reserve Money (as on Jun. 7, 2024)	4712247	7.5	80801
Forex Reserves (USD bn) (as on Jun. 7, 2024)	656	10.5	9

*Change during the financial year

Money Market Operations

Rates	14-Jun	13-Jun	Total Mkt Volume (₹ Cr)
Call	6.72%	6.48%	10678
Repo	6.65%	6.41%	169067
TREP	6.70%	6.42%	333340

TOTAL MARKET VOLUME



Market Borrowings and Calendar

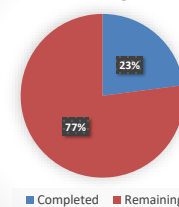
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	324000	0	324000	1549000
Redemptions Till Date			0	440129
Net Amount Raised Till Date	324000	0	324000	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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