

Interest Rate Market

Top Traded Securities on May 15, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2405	100.59	7.09	25470	100.69
7.10% GS 2034	689	100.40	7.04	8455	100.34
7.32% GS 2030	238	101.13	7.10	3465	101.12
7.10% GS 2029	124	100.02	7.09	3065	101.10
7.18% GS 2037	243	100.44	7.13	2852	99.87

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	55734
SDL	2337
T-Bills	15134

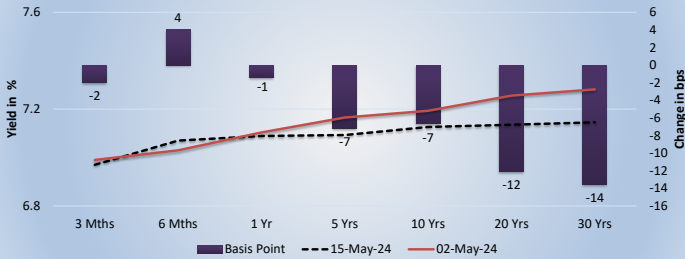
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(655)	(124)	(3224)	(4002)
Public Sector Banks	(2828)	(154)	1201	(1782)
Private Sector Banks	4245	(129)	(1821)	2295
Mutual Funds	211	(145)	3940	4006
Foreign Banks	(616)	46	(1010)	(1580)
Others	(357)	506	914	1062

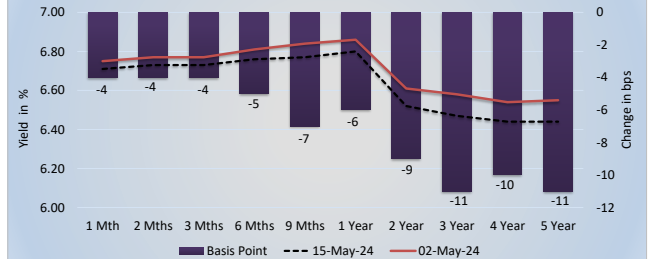
Indian Economic Indicators	
Indicator	Rates (%)
CPI (April'24)	4.83%
Core Inflation (April'24)	3.20%
WPI (April'24)	1.26%
IIP (y-o-y Mar'24)	4.90%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	15-May	Apr-24	FY 2024-25	FY 2023-24
Debt	(81)	(14599)	(16645)	123929
Equity	(2513)	(8621)	(33902)	206152
FDI (US \$ Bn)	Feb-2024	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	5.05	65.00	71.36	84.84
Equity inflows	2.79	41.98	47.60	59.68
Reinvested earnings	1.66	17.87	19.11	19.35
Other capital	0.61	5.15	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

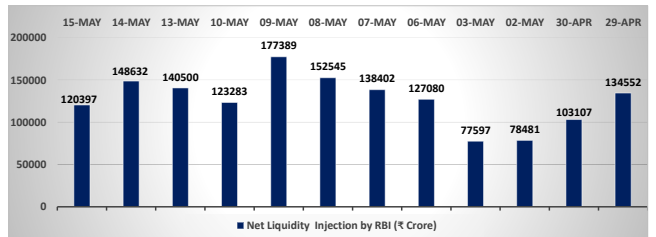
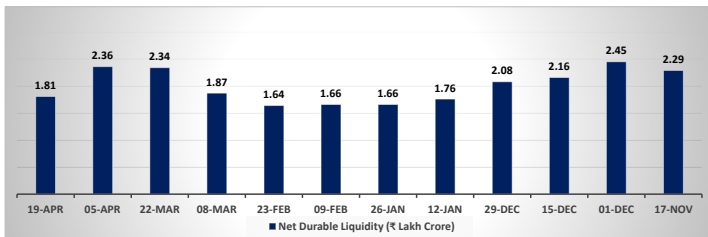
Particulars	As on Apr. 19, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20749252	13.3	274026
Bank Credit	16494282	19.0	62119
Non - food Credit	16476192	19.1	67109
Banks Investment in G-Sec	6148530	12.9	41972
Broad Money M3	25149673	10.9	319382
Reserve Money (as on May 3, 2024)	4685769	5.5	3421
Forex Reserves (USD bn) (as on May 3, 2024)	642	7.7	(5)

*Change during the financial year

Money Market Operations

Rates	15-May	14-May	Total Mkt Volume (₹ Cr)
Call	6.48%	6.70%	12017
Repo	6.38%	6.66%	168275
TREP	6.29%	6.52%	309534

TOTAL MARKET VOLUME



Market Borrowings and Calendar

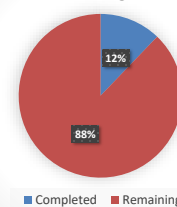
Market Borrowings		(Amt in ₹ Cr)			
Gsec		H1	H2	FY 2024-25	FY 2023-24
Budgeted		750000	663000	1413000	1543000
Redemptions		173103	188319	361422	440129
NetS				1175182	1102871
Gross Amount Raised Till Date*		172000	0	172000	1549000
Redemptions Till Date				0	440129
Net Amount Raised Till Date		172000	0	172000	1108871
SDL		52900		52900	988158
Tbills		189000		189000	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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