

Interest Rate Market

Top Traded Securities on May 21, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.10% GS 2034	1635	100.46	7.03	18025	100.69
7.18% GS 2033	1389	100.67	7.08	14572	100.34
7.32% GS 2030	176	101.26	7.07	2533	101.12
7.23% GS 2039	120	101.22	7.10	2135	101.10
8.40% GS 2024	15	100.25	6.81	1955	99.87

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	51227
SDL	3598
T-Bills	7010

(₹ Cr)

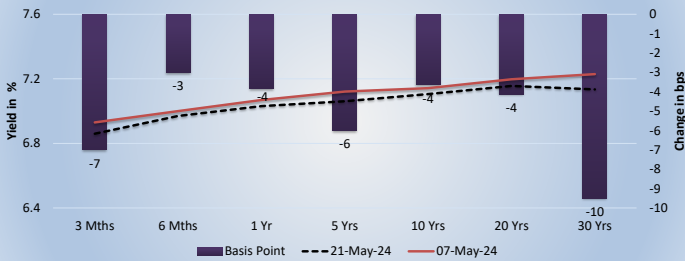
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(680)	(358)	(83)	(1121)
Public Sector Banks	(2607)	890	(2555)	(4272)
Private Sector Banks	(774)	(150)	(113)	(1037)
Mutual Funds	3116	(428)	3690	6378
Foreign Banks	2060	13	(1135)	938
Others	(1115)	33	196	(887)

Indian Economic Indicators

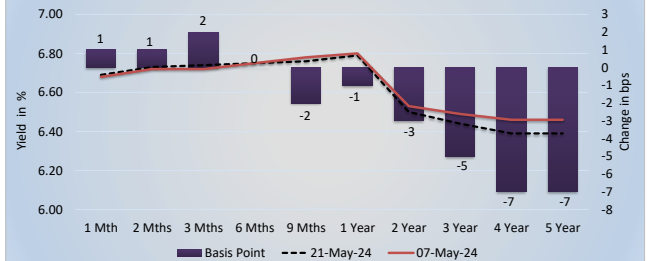
Indicator	Rates (%)
CPI (April'24)	4.83%
Core Inflation (April'24)	3.20%
WPI (April'24)	1.26%
IIP (y-o-y Mar'24)	4.90%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	21-May	Apr-24	FY 2024-25	FY 2023-24
Debt	898	(14599)	(13523)	123929
Equity	2181	(8621)	(34682)	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)

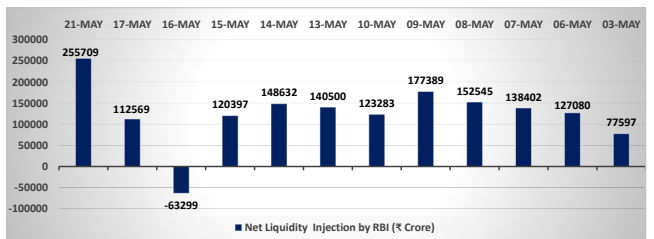
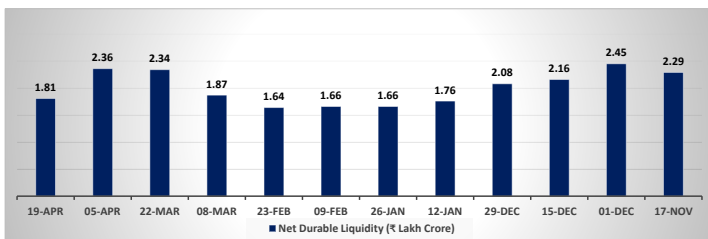
Particulars	As on May 3, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20936142	13.6	460916
Bank Credit	16631190	19.6	199026
Non - food Credit	16593411	19.7	184328
Banks Investment in G-Sec	6220190	12.7	113632
Broad Money M3	25358337	11.1	528046
Reserve Money (as on May 10, 2024)	4686804	5.0	4456
Forex Reserves (USD bn) (as on May 10, 2024)	644	7.4	(2)

*Change during the financial year

Money Market Operations

Rates	21-May	17-May	Total Mkt Volume (₹ Cr)
Call	6.76%	6.73%	13262
Repo	6.72%	6.64%	161819
TREP	6.72%	6.71%	351545

TOTAL MARKET VOLUME



Market Borrowings and Calendar

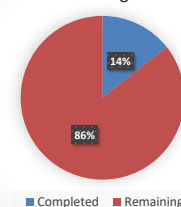
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	203000	0	203000	1549000
Redemptions Till Date			0	440129
Net Amount Raised Till Date	203000	0	203000	1108871
SDL	58100		58100	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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