

Interest Rate Market

Top Traded Securities on May 27, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.10% GS 2034	2213	100.84	6.98	24487	100.69
7.18% GS 2033	1716	101.00	7.03	18372	100.34
7.23% GS 2039	367	101.83	7.03	5120	101.12
7.18% GS 2037	286	101.03	7.06	3494	101.10
GOI F GS 2028	42	100.08	7.66	2235	99.87

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(801)	(848)	(270)	(1919)
Public Sector Banks	(1238)	1020	(240)	(458)
Private Sector Banks	955	(9)	137	1083
Mutual Funds	962	(156)	565	1371
Foreign Banks	760	(104)	(210)	446
Others	(638)	97	18	(523)

Total Volume in Market

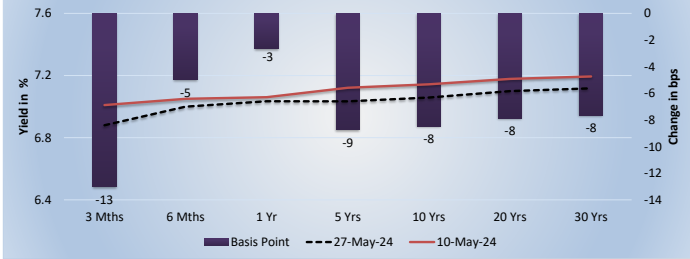
Segment	Volume
G-Sec	68182
SDL	3849
T-Bills	4729

Indian Economic Indicators

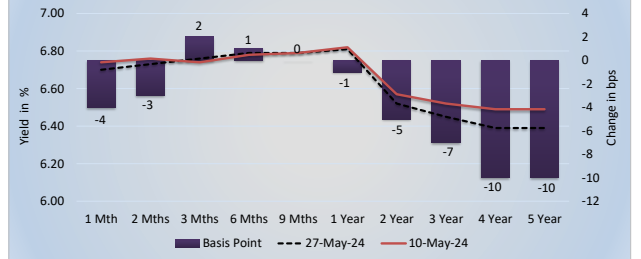
Indicator	Rates (%)
CPI (April'24)	4.83%
Core Inflation (April'24)	3.20%
WPI (April'24)	1.26%
IIP (y-o-y Mar'24)	4.90%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FI Investment (₹ Cr)	27-May	Apr-24	FY 2024-25	FY 2023-24
Debt	653	(14599)	(11937)	123929
Equity	(937)	(8621)	(31605)	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

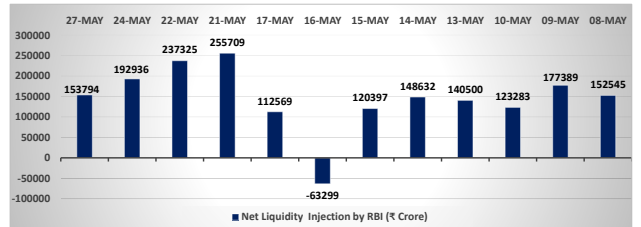
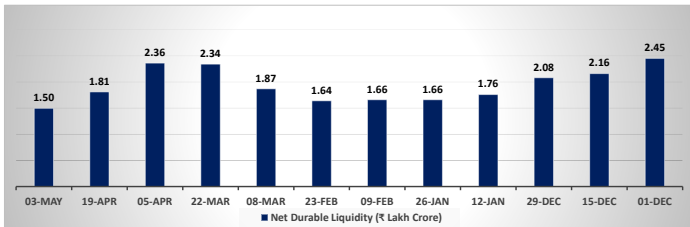
Particulars	As on May 3, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20936142	13.6	460916
Bank Credit	16631190	19.6	199026
Non - food Credit	16593411	19.7	184328
Banks Investment in G-Sec	6220190	12.7	113632
Broad Money M3	25358337	11.1	528046
Reserve Money (as on May 17, 2024)	4685093	5.0	2745
Forex Reserves (USD bn) (as on May 17, 2024)	649	9.3	2

*Change during the financial year

Money Market Operations

Rates	27-May	24-May	Total Mkt Volume (₹ Cr)
Call	6.68%	6.72%	13623
Repo	6.62%	6.67%	160484
TREP	6.56%	6.62%	372777

TOTAL MARKET VOLUME



Market Borrowings and Calendar

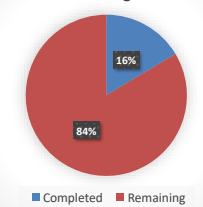
Market Borrowings	(Amt in ₹ Cr)			
Gsec	H1	H2	FY 2024-25	FY 2023-24
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
Net\$			1175182	1102871
Gross Amount Raised Till Date*	232000	0	232000	1549000
Redemptions Till Date			0	440129
Net Amount Raised Till Date	232000	0	232000	1108871
SDL	58100		58100	988158
Tbills	201000		201000	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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