

Interest Rate Market

Top Traded Securities on May 29, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.10% GS 2034	2400	100.65	7.01	26077	100.69
7.18% GS 2033	1891	100.75	7.07	22648	100.34
7.18% GS 2037	228	100.79	7.09	2592	101.12
7.23% GS 2039	213	101.56	7.06	2545	101.10
7.37% GS 2028	104	101.19	7.05	1995	99.87

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(5153)	(395)	(2500)	(8048)
Public Sector Banks	3993	465	(935)	3523
Private Sector Banks	(1827)	(87)	(834)	(2748)
Mutual Funds	(838)	(14)	2548	1696
Foreign Banks	(34)	5	1729	1699
Others	3858	26	(7)	3877

Total Volume in Market

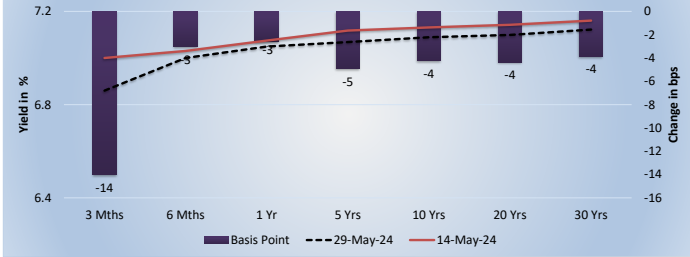
Segment	Volume
G-Sec	68161
SDL	2048
T-Bills	10840

Indian Economic Indicators

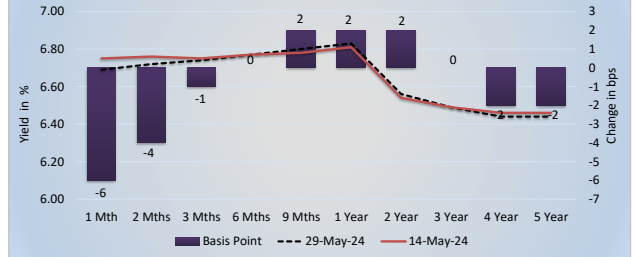
Indicator	Rates (%)
CPI (April'24)	4.83%
Core Inflation (April'24)	3.20%
WPI (April'24)	1.26%
IIP (y-o-y Mar'24)	4.90%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	29-May	Apr-24	FY 2024-25	FY 2023-24
FI Investment (₹ Cr)	279	(14599)	(8687)	123929
Debt	2135	(8621)	(28774)	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

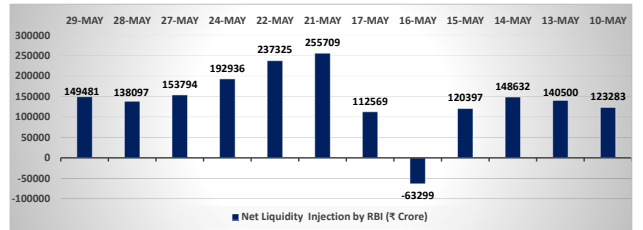
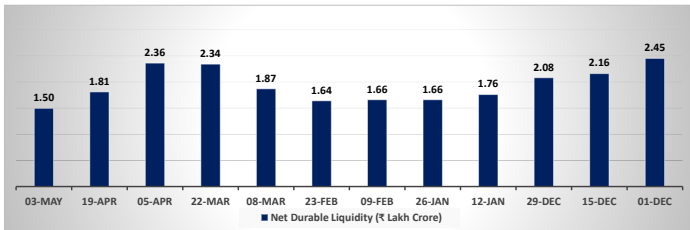
Particulars	As on May 3, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20936142	13.6	460916
Bank Credit	16631190	19.6	199026
Non - food Credit	16593411	19.7	184328
Banks Investment in G-Sec	6220190	12.7	113632
Broad Money M3	25358337	11.1	528046
Reserve Money (as on May 17, 2024)	4685093	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	29-May	28-May	Total Mkt Volume (₹ Cr)
Call	6.49%	6.49%	11729
Repo	6.43%	6.44%	166092
TREP	6.41%	6.42%	357694

TOTAL MARKET VOLUME



Market Borrowings and Calendar

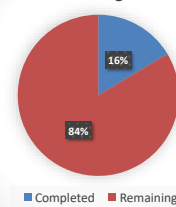
Market Borrowings	(Amt in ₹ Cr)			
Gsec	H1	H2	FY 2024-25	FY 2023-24
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
Net\$			1175182	1102871
Gross Amount Raised Till Date*	232000	0	232000	1549000
Redemptions Till Date			0	440129
Net Amount Raised Till Date	232000	0	232000	1108871
SDL	79300		79300	988158
Tbills	213000		213000	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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Reg: PNB GILTS LTD., 5, Sansad Marg, New Delhi - 110001, India.

Tel: +91-1123321584 Fax: +91-1123321584, CIN: L74899DL1996PLC077120

e-mail: research@pnbgilts.com, Web: www.pnbgilts.com

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