

Interest Rate Market

Top Traded Securities on May 6, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2262	100.42	7.12	23294	100.69
7.10% GS 2034	1395	100.12	7.08	14882	100.34
7.23% GS 2039	476	100.65	7.16	5464	101.12
7.37% GS 2028	223	100.99	7.11	3441	101.10
7.18% GS 2037	222	100.11	7.16	3106	99.87

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	65373
SDL	2285
T-Bills	6004

(₹ Cr)

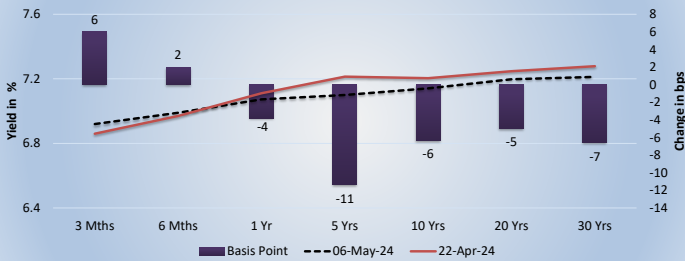
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(1558)	102	102	(1354)
Public Sector Banks	(1205)	235	(250)	(1220)
Private Sector Banks	3810	(455)	(679)	2675
Mutual Funds	(719)	(17)	(1030)	(1766)
Foreign Banks	416	(112)	1675	1979
Others	(744)	247	182	(314)

Indian Economic Indicators

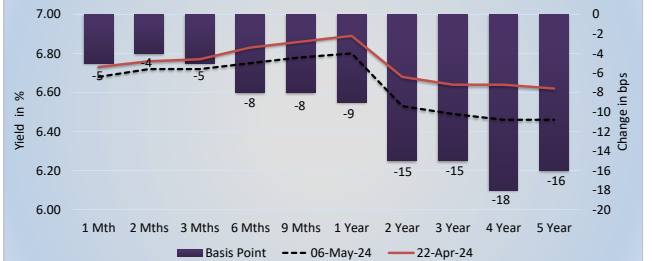
Indicator	Rates (%)
CPI (March'24)	4.85%
Core Inflation (March'24)	3.50%
WPI (March'24)	0.53%
IIP (y-o-y Feb'24)	5.70%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	6-May	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)				
Debt	819	(14599)	(15507)	123929
Equity	(2138)	(8621)	(9603)	206152
FDI (US \$ Bn)				
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)

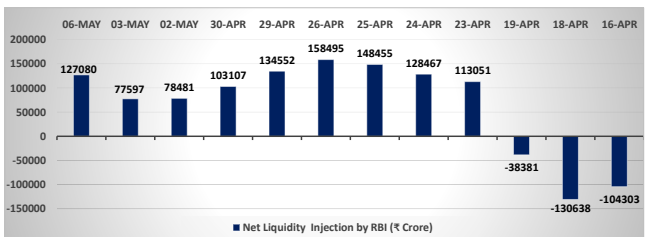
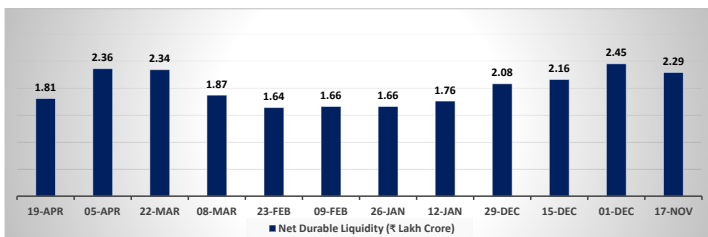
Particulars	As on Apr. 19, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20749252	13.3	274026
Bank Credit	16494282	19.0	62119
Non - food Credit	16476192	19.1	67109
Banks Investment in G-Sec	6148530	12.9	41972
Broad Money M3	25149673	10.9	319382
Reserve Money (as on April 26, 2024)	4734040	5.8	51692
Forex Reserves (USD bn) (as on April 26, 2024)	638	8.3	(8)

*Change during the financial year

Money Market Operations

Rates	06-May	03-May	Total Mkt Volume (₹ Cr)
Call	6.48%	6.45%	12491
Repo	6.38%	6.37%	167058
TREP	6.39%	6.35%	306502

TOTAL MARKET VOLUME



Market Borrowings and Calendar

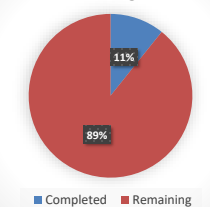
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	152000	0	152000	1549000
Redemptions Till Date			0	440129
Net Amount Raised Till Date	152000	0	152000	1108871
SDL	36500		36500	988158
Tbills	135000		135000	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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