

Interest Rate Market

Top Traded Securities on May 8, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1670	100.28	7.14	20064	100.69
7.10% GS 2034	1111	100.03	7.09	10956	100.34
7.32% GS 2030	188	100.88	7.15	3026	101.12
7.18% GS 2037	90	99.97	7.18	1288	101.10
7.30% GS 2053	90	100.87	7.23	1160	99.87

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	48147
SDL	1221
T-Bills	12760

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(2904)	3	(3259)	(6160)
Public Sector Banks	1699	10	310	2019
Private Sector Banks	(736)	33	750	48
Mutual Funds	(86)	75	(248)	(259)
Foreign Banks	(399)	157	417	175
Others	2425	(278)	2030	4177

Indian Economic Indicators

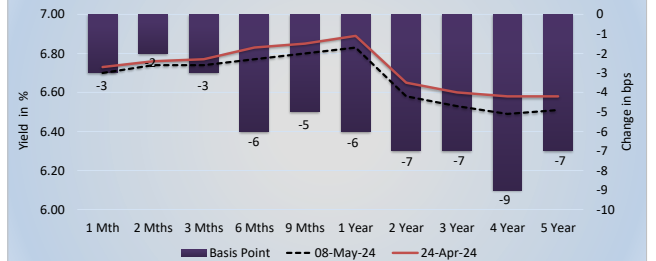
Indicator	Rates (%)
CPI (March'24)	4.85%
Core Inflation (March'24)	3.50%
WPI (March'24)	0.53%
IIP (y-o-y Feb'24)	5.70%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	8-May	Apr-24	FY 2024-25	FY 2023-24
FII Investment (₹ Cr)	(728)	(14599)	(15872)	123929
Debt	(2943)	(8621)	(13697)	206152
Equity				
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)

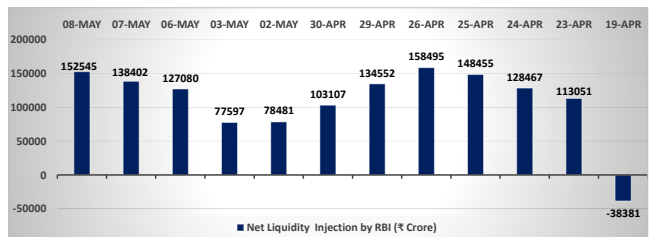
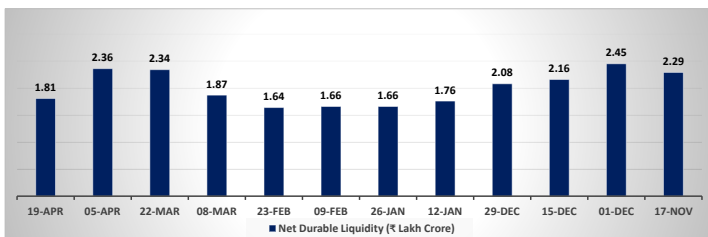
Particulars	As on Apr. 19, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20749252	13.3	274026
Bank Credit	16494282	19.0	62119
Non - food Credit	16476192	19.1	67109
Banks Investment in G-Sec	6148530	12.9	41972
Broad Money M3	25149673	10.9	319382
Reserve Money (as on April 26, 2024)	4734040	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	08-May	07-May	Total Mkt Volume (₹ Cr)
Call	6.61%	6.54%	11629
Repo	6.62%	6.53%	155659
TREP	6.65%	6.50%	310813

TOTAL MARKET VOLUME



Market Borrowings and Calendar

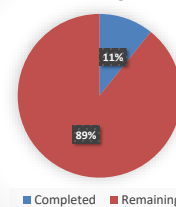
Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2024-25	FY 2023-24
Gsec				
Budgeted	750000	663000	1413000	1543000
Redemptions	173103	188319	361422	440129
NetS			1175182	1102871
Gross Amount Raised Till Date*	152000	0	152000	1549000
Redemptions Till Date			0	440129
Net Amount Raised Till Date	152000	0	152000	1108871
SDL	46400		46400	988158
Tbills	162000		162000	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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