

Interest Rate Market

Top Traded Securities on March 13, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1086	100.98	7.03	11003	100.90
7.18% GS 2037	426	100.68	7.10	4546	100.67
7.32% GS 2030	68	101.40	7.05	1255	101.35
GOL F GS 2033	59	101.65	8.13	1165	101.26
5.74% GS 2026	16	96.93	7.02	913	96.86

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	30289
SDL	5757
T-Bills	16051

(₹ Cr)

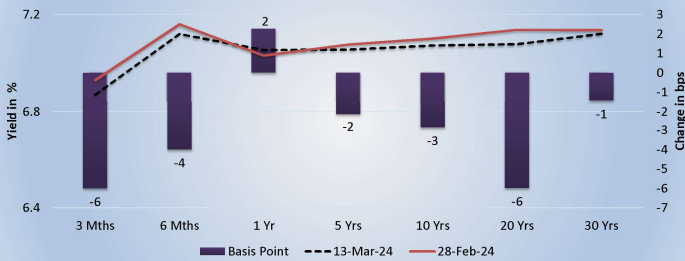
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	1445	(62)	(1829)	(447)
Public Sector Banks	6	53	794	853
Private Sector Banks	(2608)	405	(817)	(3020)
Mutual Funds	195	(40)	4229	4384
Foreign Banks	1043	(425)	(3914)	(3295)
Others	(82)	69	1537	1525

Indian Economic Indicators

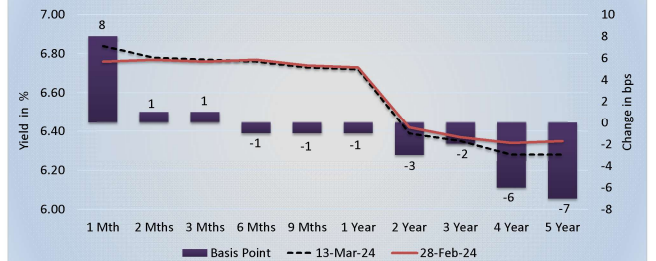
Indicator	Rates (%)
CPI (Feb'24)	5.09%
Core Inflation (Feb'24)	3.30%
WPI (Jan'24)	0.27%
IIP (y-o-y Jan'24)	3.80%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	13-Mar	Feb-24	FY 2023-24	FY 2022-23
Debt	2477	22419	115076	(9930)
Equity	(116)	1539	197542	(40300)
FDI (US \$ Bn)	Dec-2023	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	4.52	51.50	71.36	84.84
Equity inflows	2.51	33.10	47.60	59.68
Reinvested earnings	1.69	14.45	19.11	19.35
Other capital	0.32	3.95	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

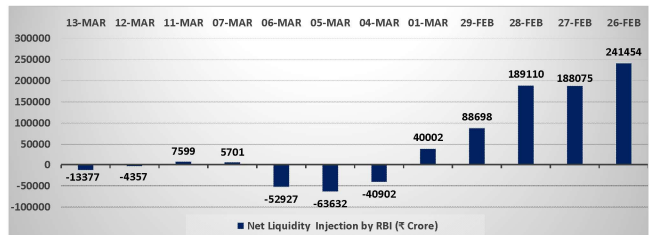
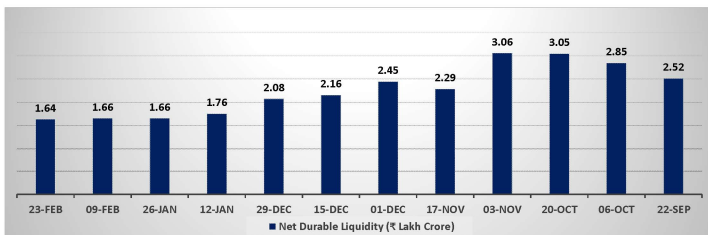
Particulars	As on Feb. 23, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20204873	13.1	2160959
Bank Credit	16207362	20.5	2532127
Non - food Credit	16166861	20.5	2511531
Banks Investment in G-Sec	604846	13.3	633298
Broad Money M3	24492645	10.9	2149885
Reserve Money (as on March 1, 2024)	4561951	6.0	175192
Forex Reserves (USD bn) (as on March 1, 2024)	626	11.2	47

*Change during the financial year

Money Market Operations

Rates	13-Mar	12-Mar	Total Mkt Volume (₹ Cr)
Call	6.49%	6.51%	12179
Repo	6.42%	6.61%	168212
TREP	6.31%	6.46%	327595

TOTAL MARKET VOLUME



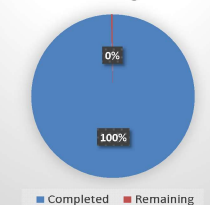
Market Borrowings and Calendar

Market Borrowings	(Amt in ₹ Cr)			
Gsec	H1	H2	FY 2023-24	FY 2022-23
Budgeted	880000	663000	1543000	1431999
Redemptions	158764	281365	440129	312739
Net	721236	381635	1102871	1119260
Gross Amount Raised Till Date*	927000	622000	1549000	1421000
Redemptions Till Date	158764	281365	440129	312739
Net Amount Raised Till Date	768236	340635	1108871	1108261
SDL	358022	500898	858920	758237
Tbills	728000	637000	1365000	1421000
OMO Purchase^	555	10	565	
OMO Sale^	6655	11433	18088	

* including amount raised via green shoe

^ includes primary and secondary

Govt. Borrowing Indicator



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