

Interest Rate Market

Top Traded Securities on March 14, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1087	100.92	7.04	10876	100.90
7.18% GS 2037	274	100.61	7.11	3217	100.67
GOI F GS 2033	76	101.72	8.10	2210	101.26
GOI F GS 2028	62	99.78	7.83	1695	99.52
5.22% GS 2025	24	97.80	7.08	963	97.82

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	29311
SDL	5252
T-Bills	6463

(₹ Cr)

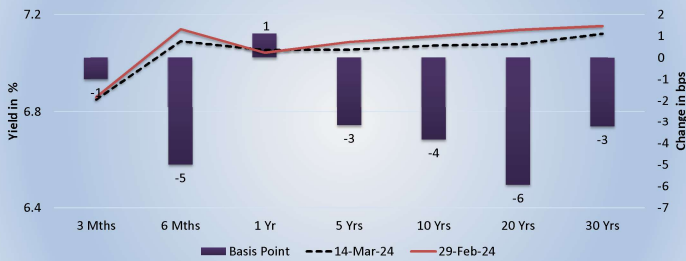
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	1527	(186)	(415)	926
Public Sector Banks	957	(236)	8	729
Private Sector Banks	(212)	(1573)	1194	(591)
Mutual Funds	(1273)	(215)	(514)	(2002)
Foreign Banks	(814)	2076	(600)	661
Others	(185)	135	327	277

Indian Economic Indicators

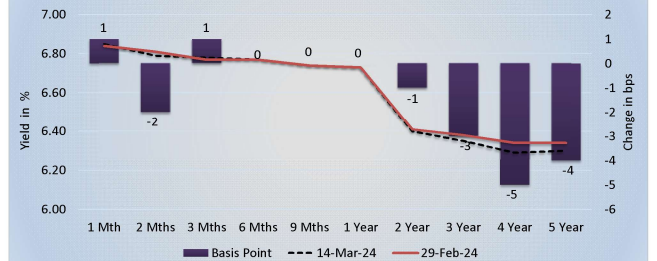
Indicator	Rates (%)
CPI (Feb'24)	5.09%
Core Inflation (Feb'24)	3.30%
WPI (Feb'24)	0.20%
IIP (y-o-y Jan'24)	3.80%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	14-Mar	Feb-24	FY 2023-24	FY 2022-23
Debt	810	22419	115886	(9930)
Equity	14582	1539	212124	(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)

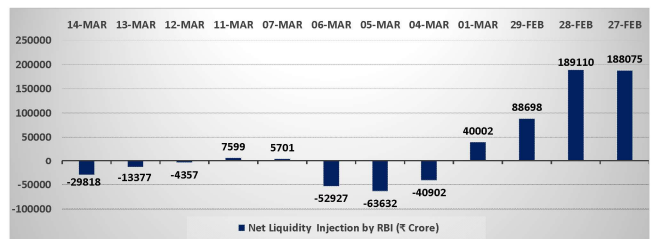
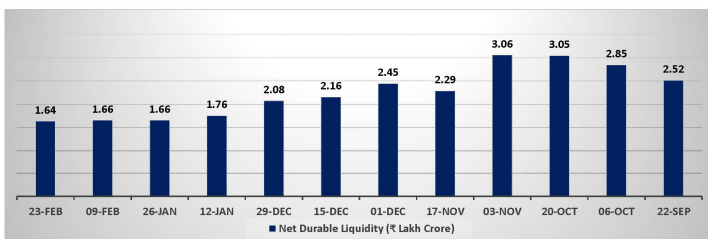
Particulars	As on Feb. 23, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20204873	13.1	2160959
Bank Credit	16207362	20.5	2532127
Non - food Credit	16166861	20.5	2511531
Banks Investment in G-Sec	6048446	13.3	633298
Broad Money M3	24493645	10.9	2149885
Reserve Money (as on March 1, 2024)	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	14-Mar	13-Mar	Total Mkt Volume (₹ Cr)
Call	6.43%	6.49%	11162
Repo	6.37%	6.42%	176142
TREP	6.29%	6.31%	322079

TOTAL MARKET VOLUME



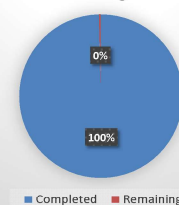
Market Borrowings and Calendar

Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2023-24	FY 2022-23
Gsec				
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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