

Interest Rate Market

Top Traded Securities on March 15, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1323	100.82	7.06	12282	100.90
7.18% GS 2037	392	100.52	7.12	4257	100.67
7.30% GS 2053	110	101.95	7.14	1482	102.19
7.25% GS 2063	69	101.42	7.14	1290	101.70
7.26% GS 2029	13	100.73	7.08	1209	100.78

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	32390
SDL	3795
T-Bills	2471

(₹ Cr)

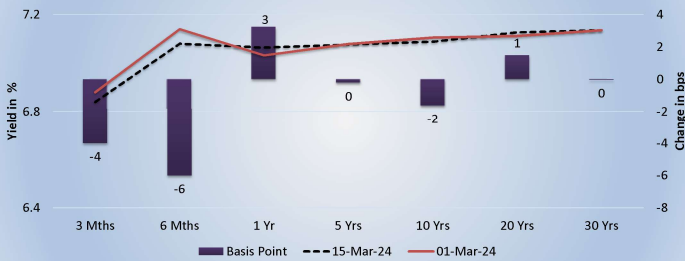
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(2181)	(290)	(37)	(2508)
Public Sector Banks	2195	(286)	115	2024
Private Sector Banks	(408)	(99)	112	(395)
Mutual Funds	1050	616	(720)	946
Foreign Banks	(1389)	134	325	(930)
Others	732	(75)	205	863

Indian Economic Indicators

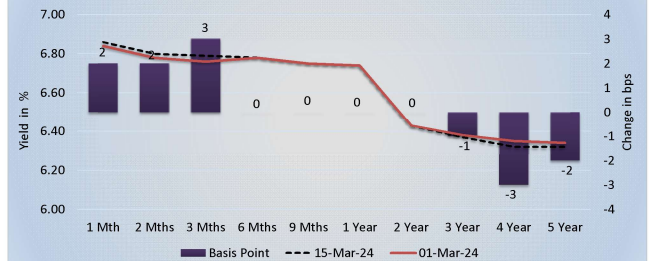
Indicator	Rates (%)
CPI (Feb'24)	5.09%
Core Inflation (Feb'24)	3.30%
WPI (Feb'24)	0.20%
IIP (y-o-y Jan'24)	3.80%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	15-Mar	Feb-24	FY 2023-24	FY 2022-23
Debt	(940)	22419	114946	(9930)
Equity	(114)	1539	212010	(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)

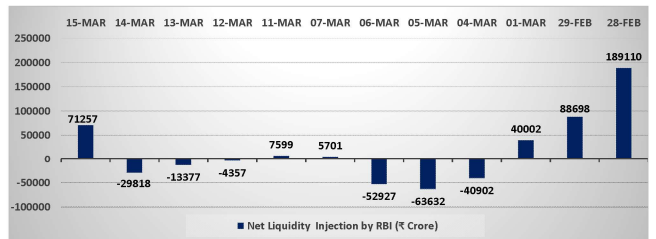
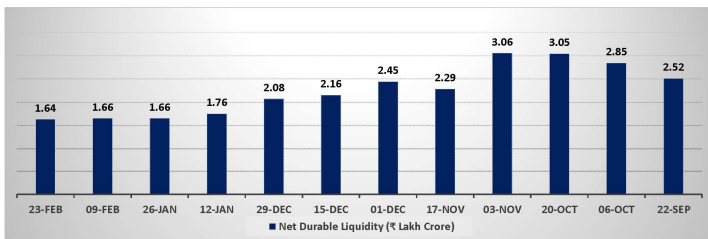
Particulars	As on Feb. 23, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20204873	13.1	2160959
Bank Credit	16207362	20.5	2532127
Non - food Credit	16166861	20.5	2511531
Banks Investment in G-Sec	6048446	13.3	633298
Broad Money M3	24492645	10.9	2149885
Reserve Money (as on March 8, 2024)	4541491	5.5	154733
Forex Reserves (USD bn) (as on March 8, 2024)	636	13.6	58

*Change during the financial year

Money Market Operations

Rates	15-Mar	14-Mar	Total Mkt Volume (₹ Cr)
Call	6.63%	6.43%	9190
Repo	6.70%	6.37%	181792
TREP	6.68%	6.29%	333049

TOTAL MARKET VOLUME



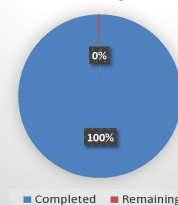
Market Borrowings and Calendar

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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