

## Interest Rate Market

**Top Traded Securities on March 18, 2024**

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1258	100.67	7.08	13196	101.00
7.18% GS 2037	492	100.32	7.14	5354	100.73
7.25% GS 2063	110	101.02	7.17	2396	101.73
7.38% GS 2027	32	100.85	7.08	1405	100.93
7.10% GS 2029	45	100.01	7.09	1040	100.23

**Total Volume in Market** (₹ Cr)

Segment	Volume
G-Sec	35919
SDL	2167
T-Bills	3999

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	683	(71)	(321)	291
Public Sector Banks	2916	100	246	3262
Private Sector Banks	1385	(202)	(401)	782
Mutual Funds	(1935)	181	500	(1254)
Foreign Banks	(2361)	74	220	(2068)
Others	(688)	(82)	(244)	(1013)

**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)	18-Mar	Feb-24	FY 2023-24	FY 2022-23
Debt	956	22419	115902	(9930)
Equity	773	1539	212783	(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)

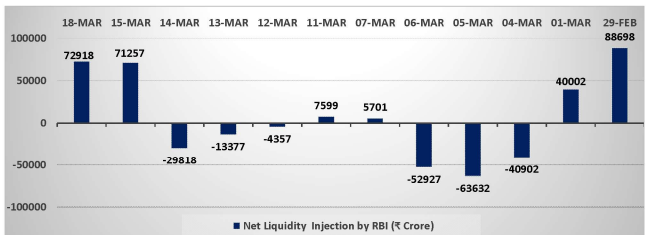
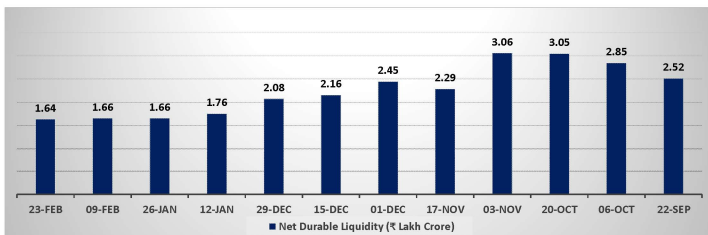
Particulars	As on Feb. 23, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20204873	13.1	2160959
Bank Credit	16207362	20.5	2532127
Non - food Credit	16166861	20.5	2511531
Banks Investment in G-Sec	6048446	13.3	633298
Broad Money M3	24492645	10.9	2149885
Reserve Money (as on March 8, 2024)	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	18-Mar	15-Mar	Total Mkt Volume (₹ Cr)
Call	6.55%	6.63%	11529
Repo	6.64%	6.70%	169041
TREP	6.53%	6.68%	354216

**TOTAL MARKET VOLUME**



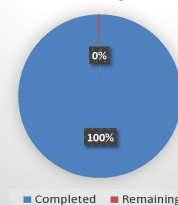
## Market Borrowings and Calendar

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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