

Interest Rate Market

Top Traded Securities on February 21, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2318	100.92	7.05	25404	100.54
7.18% GS 2037	809	100.77	7.09	8220	100.36
7.37% GS 2028	321	101.28	7.04	4800	101.11
5.74% GS 2026	56	96.82	7.04	2555	96.76
7.25% GS 2063	192	101.64	7.12	2043	101.33

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	58437
SDL	1739
T-Bills	17211

(₹ Cr)

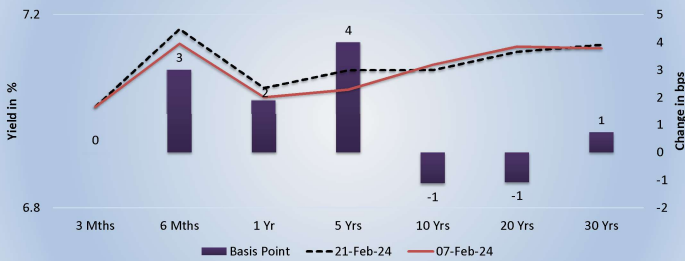
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(2736)	93	(2437)	(5080)
Public Sector Banks	(3806)	107	(1556)	(5256)
Private Sector Banks	1924	(22)	(2924)	(1022)
Mutual Funds	(11)	(190)	10426	10225
Foreign Banks	1573	62	(5608)	(3972)
Others	3056	(50)	2099	5105

Indian Economic Indicators

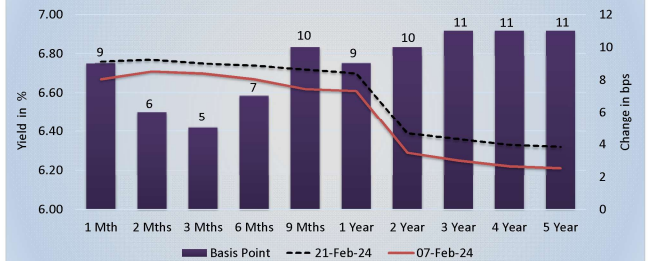
Indicator	Rates (%)
CPI (Jan'24)	5.10%
Core Inflation (Jan'24)	3.60%
WPI (Jan'24)	0.27%
IIP (y-o-y Dec'23)	3.80%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	21-Feb	Feb-24	FY 2023-24	FY 2022-23
Debt	1839	18589	105249	(9930)
Equity	2974	(630)	175519	(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)

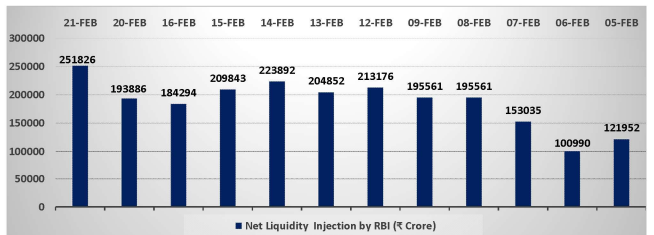
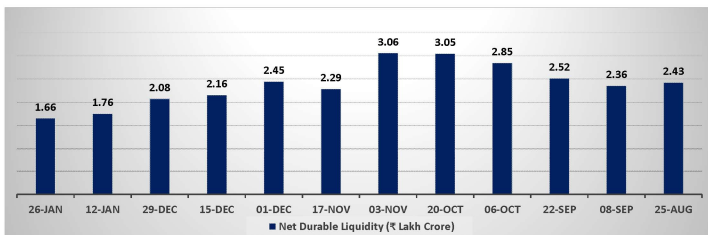
Particulars	As on Jan. 26, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20059197	13.2	2015283
Bank Credit	16044693	20.3	2369458
Non - food Credit	15999075	20.4	2343745
Banks Investment in G-Sec	5976157	15.0	561009
Broad Money M3	24300749	11.0	1956989
Reserve Money (as on February 9, 2024)	4499059	5.8	112300
Forex Reserves (USD bn) (as on February 9, 2024)	617	8.9	39

*Change during the financial year

Money Market Operations

Rates	21-Feb	20-Feb	Total Mkt Volume (₹ Cr)
Call	6.62%	6.70%	11755
Repo	6.50%	6.64%	162995
TREP	6.35%	6.46%	338956

TOTAL MARKET VOLUME



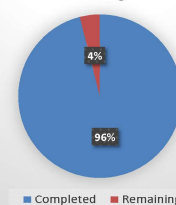
Market Borrowings and Calendar

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*	896000	586000	1482000	1421000
Redemptions Till Date	158764	281365	440129	312739
Net Amount Raised Till Date	737236	304635	1041871	1108261
SDL	358022	404524	762546	758237
Tbills	728000	508000	1236000	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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