

Interest Rate Market

Top Traded Securities on March 21, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2212	100.78	7.06	25039	101.00
7.18% GS 2037	792	100.45	7.13	9665	100.73
7.37% GS 2028	181	101.15	7.07	2901	101.32
7.26% GS 2032	86	100.93	7.11	1355	101.14
7.25% GS 2063	93	101.36	7.15	1230	101.73

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	54667
SDL	8976
T-Bills	8416

(₹ Cr)

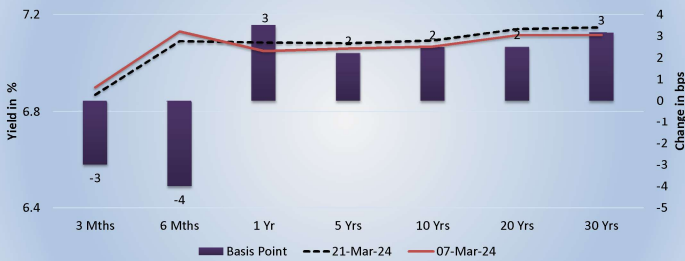
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	2247	(1476)	(807)	(37)
Public Sector Banks	(3422)	(6)	(791)	(4219)
Private Sector Banks	1070	118	864	2052
Mutual Funds	(1751)	470	460	(821)
Foreign Banks	2774	(519)	(20)	2235
Others	(918)	1413	293	789

Indian Economic Indicators

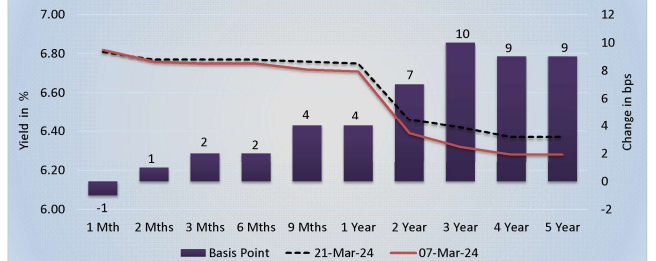
Indicator	Rates (%)
CPI (Feb'24)	5.09%
Core Inflation (Feb'24)	3.30%
WPI (Feb'24)	0.20%
IIP (y-o-y Jan'24)	3.80%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	21-Mar	Feb-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)	2159	22419	116845	(9930)
Debt	(2243)	1539	210725	(40300)
Equity				
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)

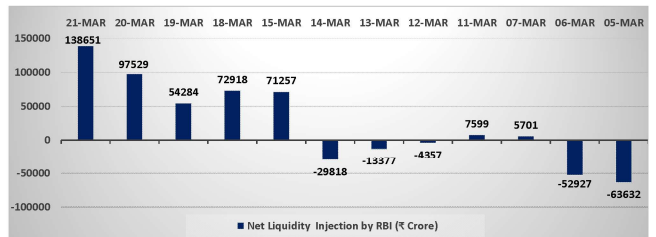
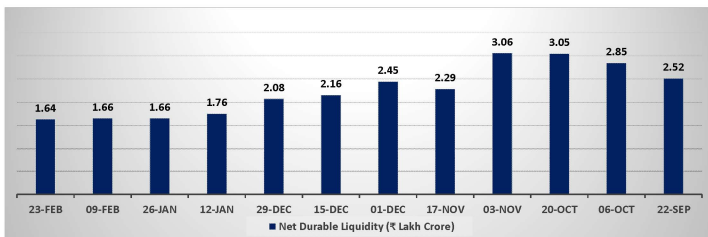
Particulars	As on Feb. 23, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20204873	13.1	2160959
Bank Credit	16207362	20.5	2532127
Non - food Credit	16166861	20.5	2511531
Banks Investment in G-Sec	6048446	13.3	633298
Broad Money M3	24492645	10.9	2149885
Reserve Money (as on March 8, 2024)	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	21-Mar	20-Mar	Total Mkt Volume (₹ Cr)
Call	6.63%	6.48%	10681
Repo	6.74%	6.47%	178039
TREP	6.73%	6.49%	319579

TOTAL MARKET VOLUME



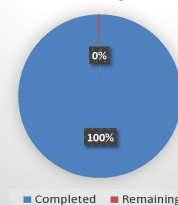
Market Borrowings and Calendar

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	575104	933126	758237
Tbills	728000	671000	1399000	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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