

Interest Rate Market

Top Traded Securities on February 22, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2266	100.82	7.06	23357	100.54
7.18% GS 2037	645	100.61	7.11	6740	100.36
7.37% GS 2028	94	101.25	7.05	1255	101.11
7.36% GS 2052	8	102.78	7.13	1229	102.57
6.99% GS 2051	4	98.29	7.13	1210	98.25

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	47146
SDL	2302
T-Bills	4136

(₹ Cr)

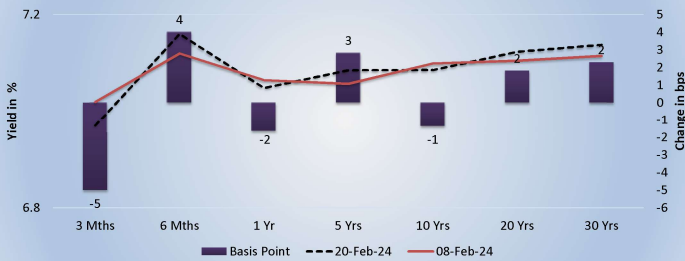
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(3181)	(515)	(488)	(4184)
Public Sector Banks	1207	(182)	(141)	884
Private Sector Banks	(2445)	30	(444)	(2859)
Mutual Funds	(232)	562	1070	1400
Foreign Banks	4082	135	(540)	3677
Others	569	(31)	543	1081

Indian Economic Indicators

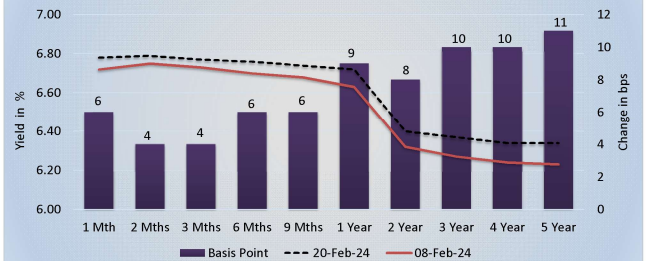
Indicator	Rates (%)
CPI (Jan'24)	5.10%
Core Inflation (Jan'24)	3.60%
WPI (Jan'24)	0.27%
IIP (y-o-y Dec'23)	3.80%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	22-Feb	Feb-24	FY 2023-24	FY 2022-23
Debt	(497)	18093	104752	(9930)
Equity	394	(236)	175913	(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)

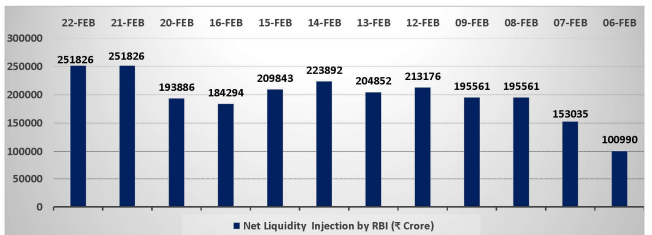
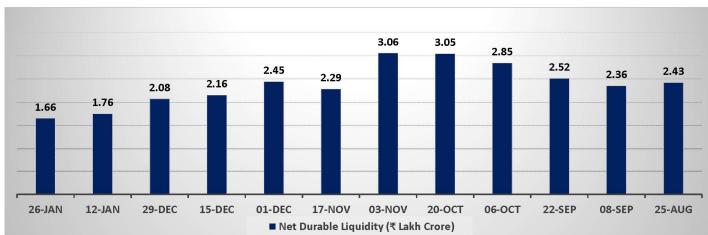
Particulars	As on Jan. 26, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20059197	13.2	2015283
Bank Credit	16044693	20.3	2369458
Non - food Credit	15999075	20.4	2343745
Banks Investment in G-Sec	5976157	15.0	561009
Broad Money M3	24300749	11.0	1956989
Reserve Money (as on February 9, 2024)	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	22-Feb	21-Feb	Total Mkt Volume (₹ Cr)
Call	6.55%	6.62%	10475
Repo	6.46%	6.50%	165799
TREP	6.34%	6.35%	358765

TOTAL MARKET VOLUME



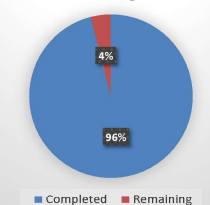
Market Borrowings and Calendar

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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