

Interest Rate Market

Top Traded Securities on February 26, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1564	100.86	7.05	15152	100.80
7.18% GS 2037	529	100.66	7.10	4854	100.63
7.37% GS 2028	113	101.27	7.04	1562	101.25
7.25% GS 2063	75	101.52	7.13	1307	101.49
6.54% GS 2032	54	96.72	7.09	785	96.73

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	31509
SDL	1723
T-Bills	3621

(₹ Cr)

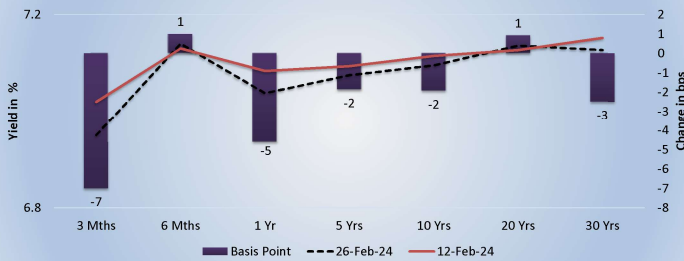
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	530	(116)	(10)	404
Public Sector Banks	(508)	97	115	(297)
Private Sector Banks	2563	(423)	(129)	2012
Mutual Funds	250	734	(30)	953
Foreign Banks	(3391)	(115)	(430)	(3936)
Others	556	(177)	484	863

Indian Economic Indicators

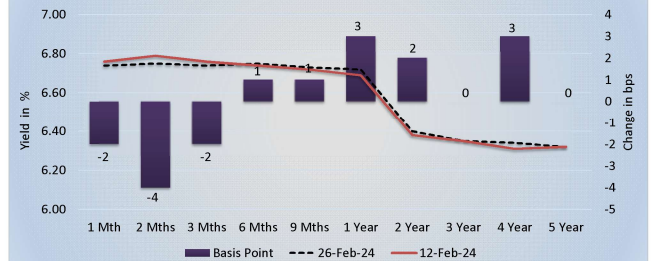
Indicator	Rates (%)
CPI (Jan'24)	5.10%
Core Inflation (Jan'24)	3.60%
WPI (Jan'24)	0.27%
IIP (y-o-y Dec'23)	3.80%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	26-Feb	Feb-24	FY 2023-24	FY 2022-23
Debt	1233	19823	106482	(9930)
Equity	1552	1128	177277	(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)

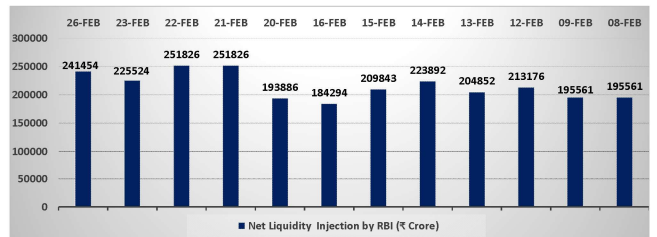
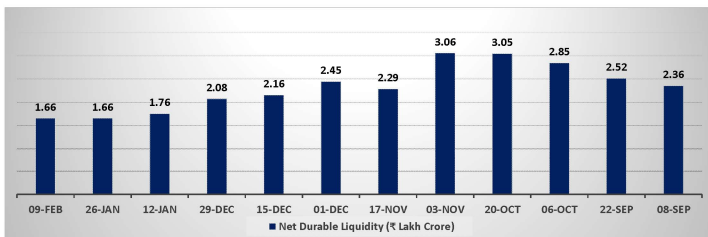
Particulars	As on Feb. 9, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20195386	13.6	2151472
Bank Credit	16147043	20.3	2471808
Non - food Credit	16100601	20.4	2445271
Banks Investment in G-Sec	6054646	14.9	639498
Broad Money M3	24471048	11.3	2127288
Reserve Money (as on February 16, 2024)	4555330	6.3	168572
Forex Reserves (USD bn) (as on February 16, 2024)	616	9.8	38

*Change during the financial year

Money Market Operations

Rates	26-Feb	23-Feb	Total Mkt Volume (₹ Cr)
Call	6.70%	6.68%	12273
Repo	6.71%	6.67%	165082
TREP	6.70%	6.67%	367553

TOTAL MARKET VOLUME



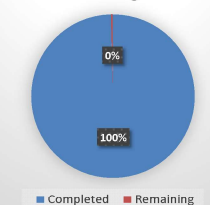
Market Borrowings and Calendar

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				
Tbills	358022	404524	762546	758237
OMO Purchase^	728000	508000	1236000	1421000
OMO Sale^	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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