

Interest Rate Market

Top Traded Securities on March 26, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1277	100.61	7.09	17321	100.69
7.18% GS 2037	394	100.20	7.16	5557	100.34
7.25% GS 2063	87	100.98	7.17	1821	101.10
7.37% GS 2028	77	101.01	7.11	1567	101.10
7.32% GS 2030	49	101.05	7.12	1170	101.12

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	39325
SDL	13061
T-Bills	12614

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	1439	(919)	(820)	(300)
Public Sector Banks	2452	(1)	(440)	2012
Private Sector Banks	(51)	(748)	7326	6527
Mutual Funds	(6065)	656	(7680)	(13089)
Foreign Banks	1595	(4696)	225	(2876)
Others	630	5708	1389	7727

Indian Economic Indicators

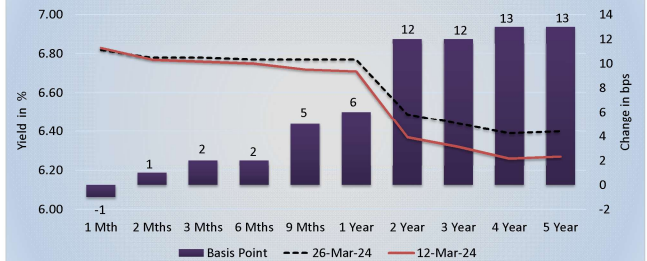
Indicator	Rates (%)
CPI (Feb'24)	5.09%
Core Inflation (Feb'24)	3.30%
WPI (Feb'24)	0.20%
IIP (y-o-y Jan'24)	3.80%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	26-Mar	Feb-24	FY 2023-24	FY 2022-23
Debt	(3545)	22419	114241	(9930)
Equity	(3871)	1539	205527	(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)

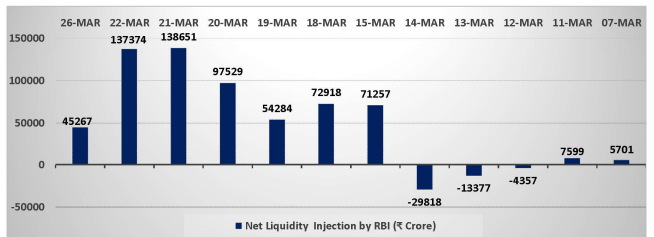
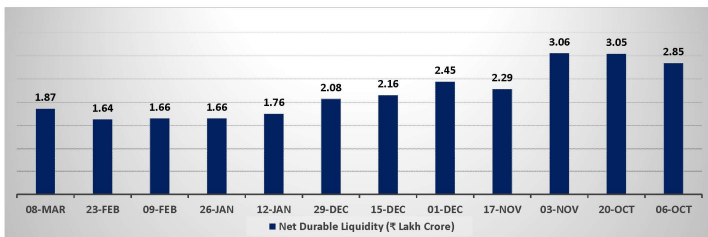
Particulars	As on Mar. 8, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20420083	13.7	2376169
Bank Credit	16313735	20.4	2638500
Non - food Credit	16282032	20.4	2626702
Banks Investment in G-Sec	6104251	13.3	689103
Broad Money M3	24737003	11.3	2392243
Reserve Money (as on March 15, 2024)	4670859	7.8	284100
Forex Reserves (USD bn) (as on March 15, 2024)	642	12.2	64

*Change during the financial year

Money Market Operations

Rates	26-Mar	22-Mar	Total Mkt Volume (₹ Cr)
Call	6.65%	6.70%	11561
Repo	6.74%	6.80%	160620
TREP	6.63%	6.76%	355819

TOTAL MARKET VOLUME



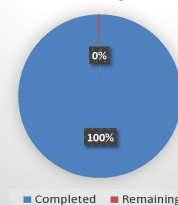
Market Borrowings and Calendar

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	630136	988158	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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