

Interest Rate Market

Top Traded Securities on February 27, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1280	100.77	7.07	11337	100.80
7.18% GS 2037	462	100.53	7.12	4362	100.63
7.41% GS 2036	48	102.39	7.12	1225	102.48
7.25% GS 2063	74	101.30	7.15	1197	101.49
5.63% GS 2026	14	97.28	7.03	1105	97.27

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	28932
SDL	18453
T-Bills	3836

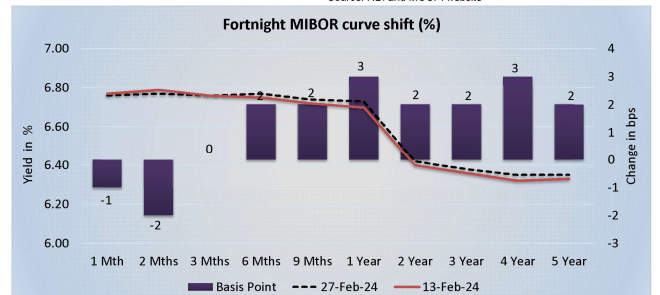
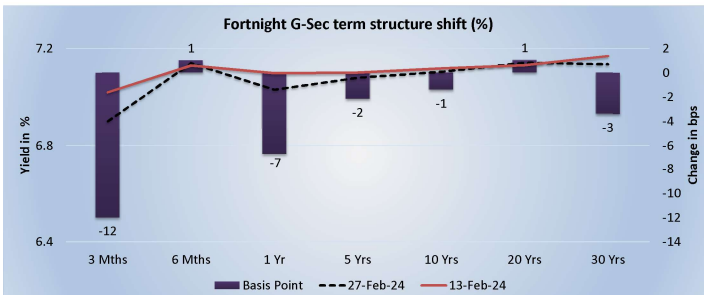
Indian Economic Indicators

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

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(492)	(3925)	(54)	(4471)
Public Sector Banks	190	(245)	(375)	(430)
Private Sector Banks	(891)	(63)	(69)	(1023)
Mutual Funds	166	(182)	450	434
Foreign Banks	721	(8834)	(150)	(8263)
Others	307	13249	198	13754



FII's & FDI's Investments

	27-Feb	Feb-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)	572	20395	107054	(9930)
Debt	(256)	872	177020	(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

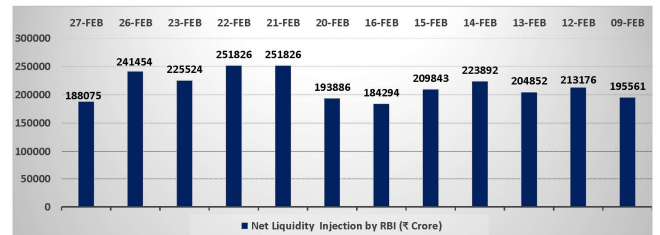
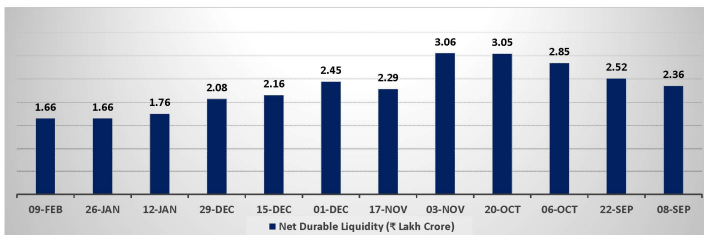
Banking & Money Supply Indicators (₹ Cr)

Particulars	As on Feb. 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	27-Feb	26-Feb	Total Mkt Volume (₹ Cr)
Call	6.67%	6.70%	10136
Repo	6.66%	6.71%	166282
TREP	6.48%	6.70%	377073



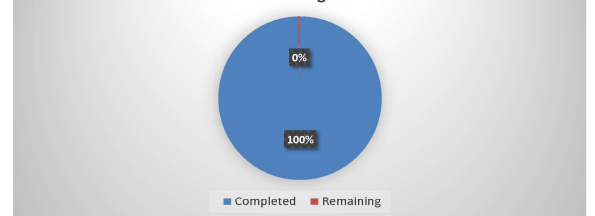
Market Borrowings and Calendar

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	437373	795395	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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