

Interest Rate Market

Top Traded Securities on February 28, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1241	100.79	7.06	11720	100.80
7.18% GS 2037	418	100.54	7.12	4005	100.63
7.37% GS 2028	105	101.25	7.05	1174	101.25
7.26% GS 2029	6	100.73	7.08	950	100.73
7.25% GS 2063	70	101.32	7.15	931	101.49

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	26501
SDL	2680
T-Bills	13300

(₹ Cr)

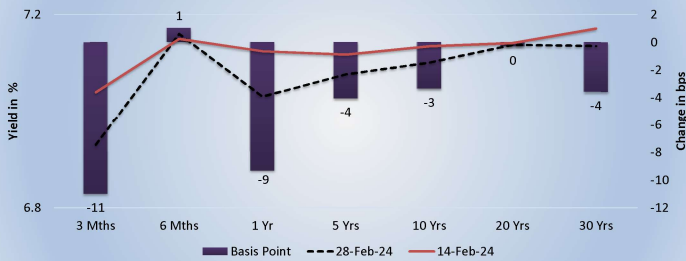
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(923)	(447)	(2595)	(3965)
Public Sector Banks	(614)	152	(1216)	(1678)
Private Sector Banks	643	(248)	(157)	238
Mutual Funds	42	(85)	4774	4731
Foreign Banks	532	220	(2602)	(1851)
Others	320	409	1796	2524

Indian Economic Indicators

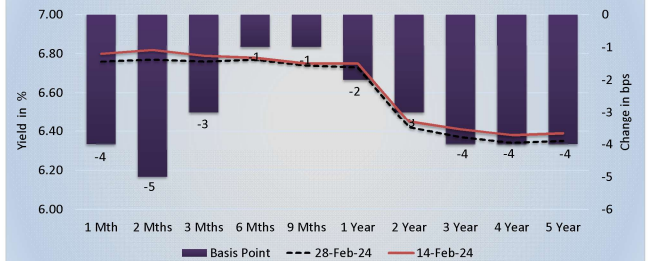
Indicator	Rates (%)
CPI (Jan'24)	5.10%
Core Inflation (Jan'24)	3.60%
WPI (Jan'24)	0.27%
IIP (y-o-y Dec'23)	3.80%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	28-Feb	Feb-24	FY 2023-24	FY 2022-23
Debt	1180	21575	108235	(9930)
Equity	2056	2928	179076	(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)

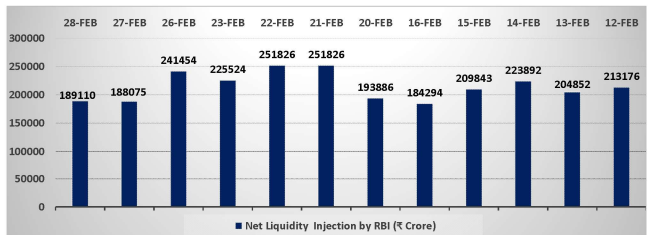
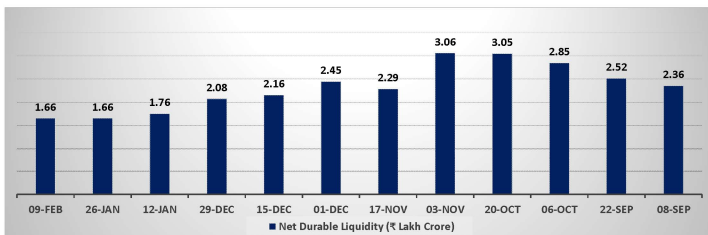
Particulars	As on Feb. 9, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20195386	13.6	2151472
Bank Credit	16147043	20.3	2471808
Non - food Credit	16100601	20.4	2445271
Banks Investment in G-Sec	6054646	14.9	639498
Broad Money M3	24471048	11.3	2127288
Reserve Money (as on February 16, 2024)	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	28-Feb	27-Feb	Total Mkt Volume (₹ Cr)
Call	6.43%	6.67%	10572
Repo	6.40%	6.66%	161155
TREP	6.37%	6.48%	331264

TOTAL MARKET VOLUME



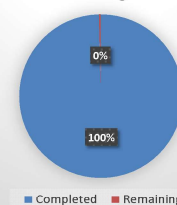
Market Borrowings and Calendar

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	437373	795395	758237
Tbills	728000	569000	1297000	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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