

Interest Rate Market

Top Traded Securities on March 28, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1043	100.92	7.04	13527	100.69
7.18% GS 2037	640	100.78	7.09	10069	100.34
7.32% GS 2030	76	101.39	7.05	1440	101.12
7.25% GS 2063	119	101.54	7.13	1153	101.10
7.10% GS 2029	46	100.22	7.05	1127	99.87

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	36323
SDL	1080
T-Bills	6912

(₹ Cr)

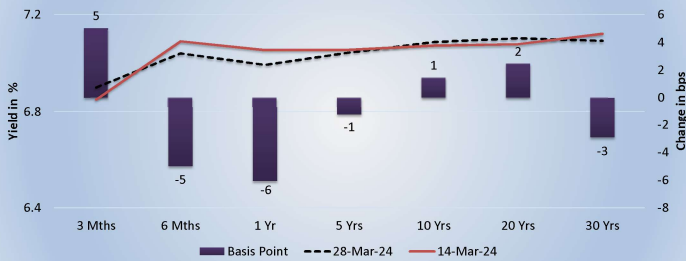
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	311	150	(1277)	(817)
Public Sector Banks	(1210)	(50)	(2540)	(3800)
Private Sector Banks	465	(180)	2787	3072
Mutual Funds	567	61	245	873
Foreign Banks	(317)	234	300	218
Others	184	(215)	485	454

Indian Economic Indicators

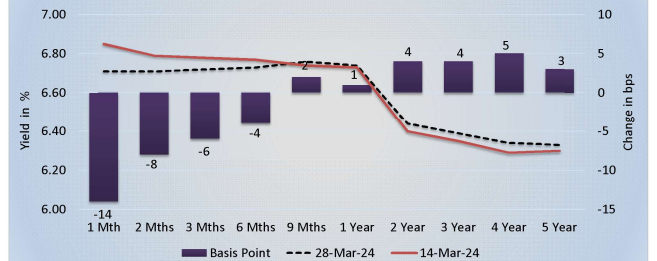
Indicator	Rates (%)
CPI (Feb'24)	5.09%
Core Inflation (Feb'24)	3.30%
WPI (Feb'24)	0.20%
IIP (y-o-y Jan'24)	3.80%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	28-Mar	Mar-24	FY 2023-24	FY 2022-23
Debt	2482	10127	119206	(9930)
Equity	1441	26110	203797	(40300)
FDI (US \$ Bn)	Jan-2024	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	8.04	59.54	71.36	84.84
Equity inflows	6.14	39.24	47.60	59.68
Reinvested earnings	1.66	16.11	19.11	19.35
Other capital	0.24	4.19	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

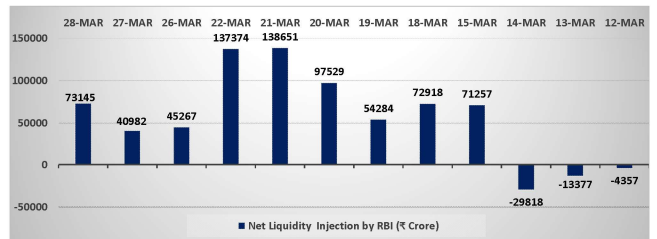
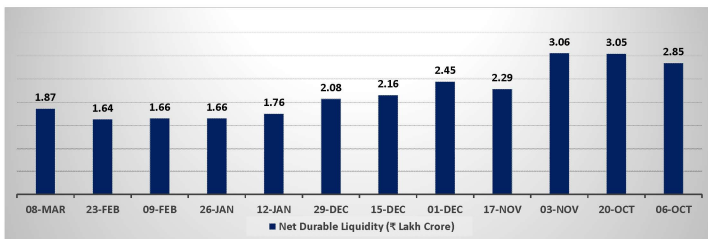
Particulars	As on Mar. 8, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20420083	13.7	2376169
Bank Credit	16313735	20.4	2638500
Non - food Credit	16282032	20.4	2626702
Banks Investment in G-Sec	6104251	13.3	689103
Broad Money M3	24737003	11.3	2392243
Reserve Money (as on March 15, 2024)	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	28-Mar	27-Mar	Total Mkt Volume (₹ Cr)
Call	7.63%	6.64%	7279
Repo	7.11%	6.64%	165075
TREP	6.99%	6.66%	217971

TOTAL MARKET VOLUME



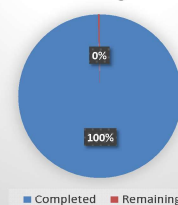
Market Borrowings and Calendar

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	705000	1433000	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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Reg: PNB GILTS LTD., 5, Sansad Marg, New Delhi - 110001, India.
Tel: +91-1123321584 Fax: +91-1123321584 CIN: L74899DL1996PLC077120
e-mail: research@pnbgilts.com, Web: www.pnbgilts.com

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