

Interest Rate Market

Top Traded Securities on March 5, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1336	100.83	7.06	11726	100.79
7.18% GS 2037	573	100.62	7.11	5836	100.55
7.25% GS 2063	104	101.70	7.12	1736	101.37
7.30% GS 2053	94	102.19	7.12	1625	101.90
6.54% GS 2032	44	96.69	7.09	839	96.69

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	30929
SDL	12498
T-Bills	1338

(₹ Cr)

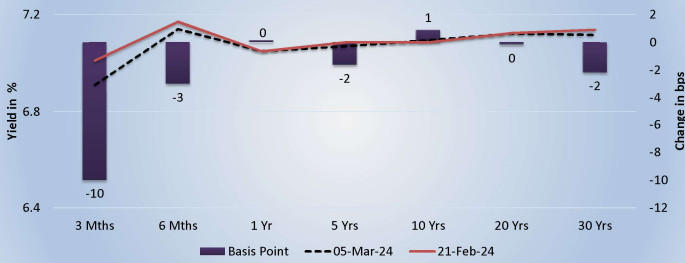
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(320)	(3469)	(65)	(3855)
Public Sector Banks	(515)	(0)	70	(445)
Private Sector Banks	991	39	(47)	983
Mutual Funds	80	(1)	530	609
Foreign Banks	895	(5795)	(410)	(5310)
Others	(1131)	9227	(78)	8018

Indian Economic Indicators

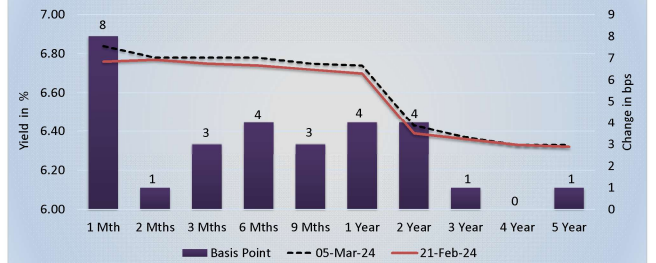
Indicator	Rates (%)
CPI (Jan'24)	5.10%
Core Inflation (Jan'24)	3.60%
WPI (Jan'24)	0.27%
IIP (y-o-y Dec'23)	3.80%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	5-Mar	Feb-24	FY 2023-24	FY 2022-23
Debt	577	22419	109306	(9930)
Equity	(12)	1539	184048	(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)

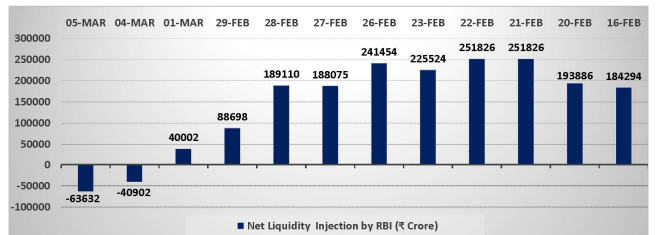
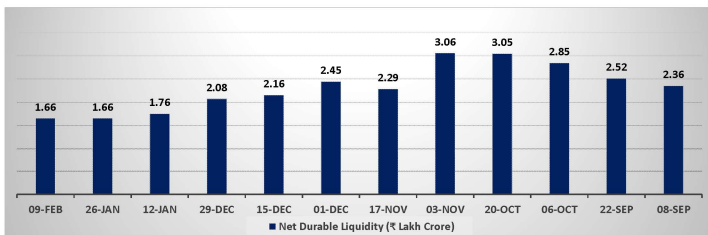
Particulars	As on Feb. 9, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20195386	13.6	2151472
Bank Credit	16147043	20.3	2471808
Non - food Credit	16100601	20.4	2445271
Banks Investment in G-Sec	6054646	14.9	639498
Broad Money M3	24471048	11.3	2127288
Reserve Money (as on February 23, 2024)	4511009	6.1	124250
Forex Reserves (USD bn) (as on February 23, 2024)	619	10.4	41

*Change during the financial year

Money Market Operations

Rates	05-Mar	04-Mar	Total Mkt Volume (₹ Cr)
Call	6.44%	6.49%	10008
Repo	6.41%	6.49%	166368
TREP	6.29%	6.34%	326076

TOTAL MARKET VOLUME



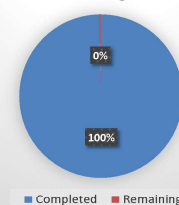
Market Borrowings and Calendar

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	465354	823376	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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