

Interest Rate Market

Top Traded Securities on March 6, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1487	100.87	7.05	13161	100.79
7.18% GS 2037	522	100.66	7.10	5352	100.55
7.10% GS 2029	85	100.10	7.07	1564	100.07
7.37% GS 2028	96	101.24	7.05	1438	101.24
GOI F GS 2028	95	99.52	7.92	1325	99.52

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	34068
SDL	2894
T-Bills	18039

(₹ Cr)

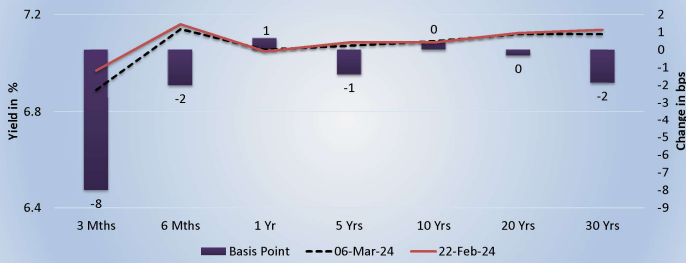
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(294)	(53)	(1948)	(2296)
Public Sector Banks	(1678)	190	(1601)	(3088)
Private Sector Banks	237	(1421)	(2379)	(3563)
Mutual Funds	285	1058	5468	6811
Foreign Banks	1980	75	(653)	1402
Others	(531)	152	1113	734

Indian Economic Indicators

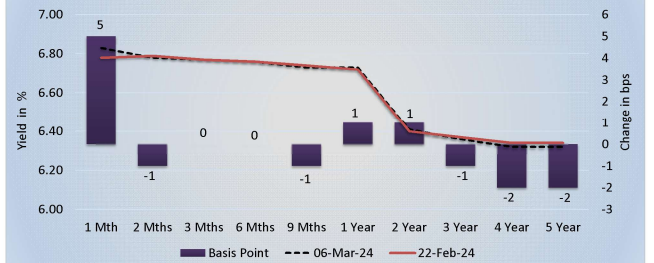
Indicator	Rates (%)
CPI (Jan'24)	5.10%
Core Inflation (Jan'24)	3.60%
WPI (Jan'24)	0.27%
IIP (y-o-y Dec'23)	3.80%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	6-Mar	Feb-24	FY 2023-24	FY 2022-23
Debt	797	22419	110103	(9930)
Equity	(221)	1539	183826	(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)

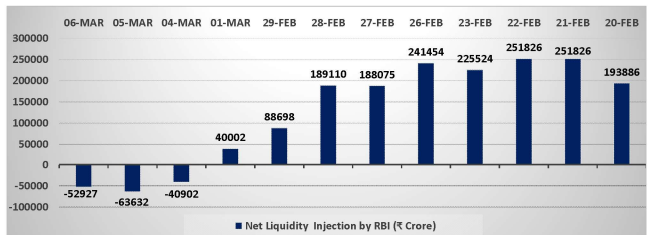
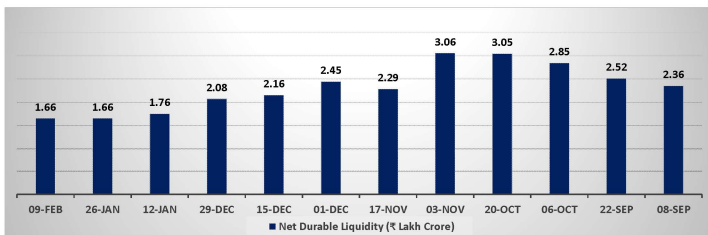
Particulars	As on Feb. 9, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20195386	13.6	2151472
Bank Credit	16147043	20.3	2471808
Non - food Credit	16100601	20.4	2445271
Banks Investment in G-Sec	6054646	14.9	639498
Broad Money M3	24471048	11.3	2127288
Reserve Money (as on February 23, 2024)	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	06-Mar	05-Mar	Total Mkt Volume (₹ Cr)
Call	6.44%	6.44%	9995
Repo	6.39%	6.41%	169186
TREP	6.35%	6.29%	310464

TOTAL MARKET VOLUME



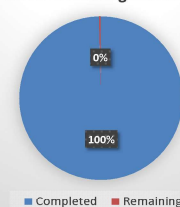
Market Borrowings and Calendar

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	603000	1331000	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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