

Interest Rate Market

Top Traded Securities on March 7, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2695	100.98	7.04	27307	100.79
7.18% GS 2037	1049	100.73	7.09	9653	100.55
7.38% GS 2027	64	100.94	7.05	2961	100.89
7.25% GS 2063	143	101.76	7.12	2525	101.37
7.37% GS 2028	118	101.27	7.04	2296	101.24

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	64212
SDL	6212
T-Bills	3219

(₹ Cr)

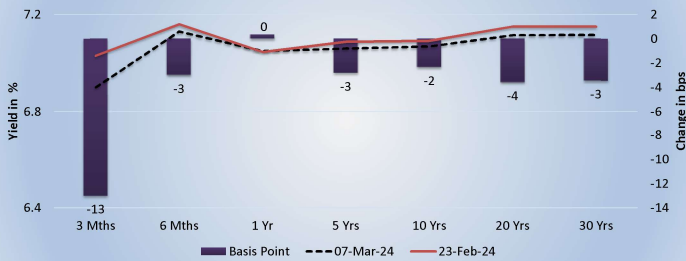
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	2681	(347)	(580)	1755
Public Sector Banks	(3923)	94	21	(3808)
Private Sector Banks	(1388)	(566)	(432)	(2386)
Mutual Funds	946	12	780	1738
Foreign Banks	2495	138	500	3133
Others	(811)	669	(289)	(431)

Indian Economic Indicators

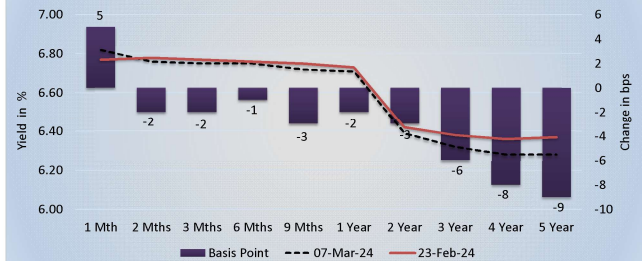
Indicator	Rates (%)
CPI (Jan'24)	5.10%
Core Inflation (Jan'24)	3.60%
WPI (Jan'24)	0.27%
IIP (y-o-y Dec'23)	3.80%
GDP Growth (Q3 FY24)	8.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	7-Mar	Feb-24	FY 2023-24	FY 2022-23
Debt	2292	22419	112395	(9930)
Equity	5684	1539	189511	(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)

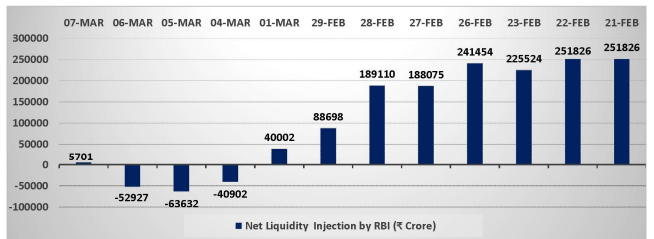
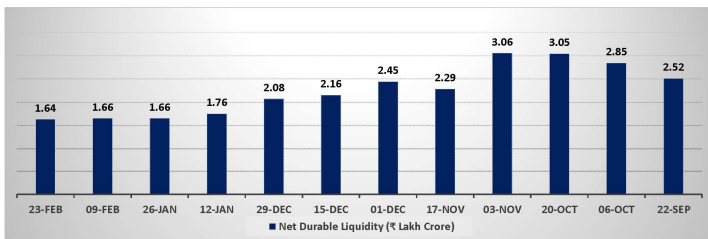
Particulars	As on Feb. 23, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20204873	13.1	2160959
Bank Credit	16207362	20.5	2532127
Non - food Credit	16166861	20.5	2511531
Banks Investment in G-Sec	6048446	13.3	633298
Broad Money M3	24492645	10.9	2149885
Reserve Money (as on March 1, 2024)	4561951	6.0	175192
Forex Reserves (USD bn) (as on March 1, 2024)	626	11.2	47

*Change during the financial year

Money Market Operations

Rates	07-Mar	06-Mar	Total Mkt Volume (₹ Cr)
Call	6.54%	6.44%	10474
Repo	6.57%	6.39%	192133
TREP	6.60%	6.35%	346151

TOTAL MARKET VOLUME



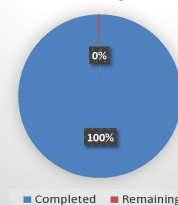
Market Borrowings and Calendar

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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