

## Interest Rate Market

Top Traded Securities on February 2, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	3163	100.97	7.04	39215	100.03
7.18% GS 2037	1826	100.76	7.09	27017	99.23
7.32% GS 2030	419	101.70	7.00	8575	101.06
7.26% GS 2033	369	101.21	7.08	5811	100.36
7.06% GS 2028	128	100.27	6.98	3877	100.00

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	109951
SDL	1611
T-Bills	3225

(₹ Cr)

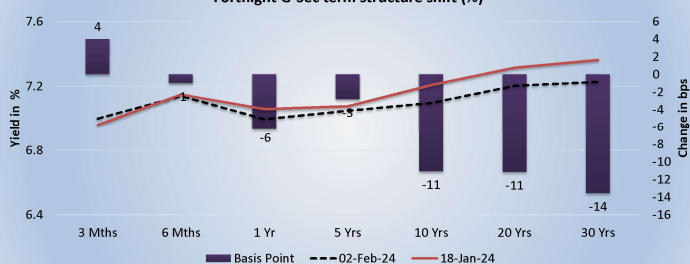
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(6887)	(206)	(1240)	(8333)
Public Sector Banks	(1615)	123	35	(1457)
Private Sector Banks	8066	70	282	8418
Mutual Funds	(2417)	(127)	520	(2025)
Foreign Banks	2987	(2)	110	3095
Others	(134)	142	294	301

Indian Economic Indicators

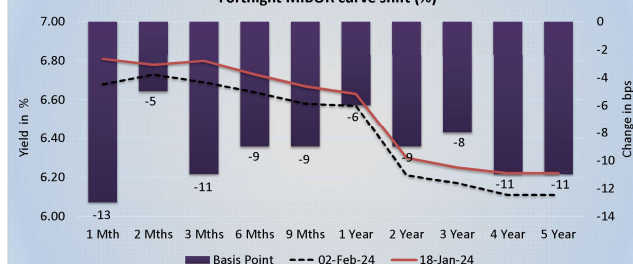
Indicator	Rates (%)
CPI (Dec'23)	5.69%
Core Inflation (Dec'23)	3.89%
WPI (Dec'23)	0.73%
IIP (y-o-y Nov'23)	2.40%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	2-Feb	Feb-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)				
Debt	2268	4860	91520	(9930)
Equity	313	2053	178201	(40300)
FDI (US \$ Bn)	Nov-2023	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	5.06	46.98	71.36	84.84
Equity inflows	2.97	30.59	47.60	59.68
Reinvested earnings	1.69	12.76	19.11	19.35
Other capital	0.40	3.63	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

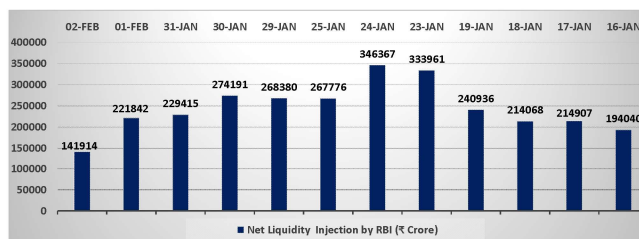
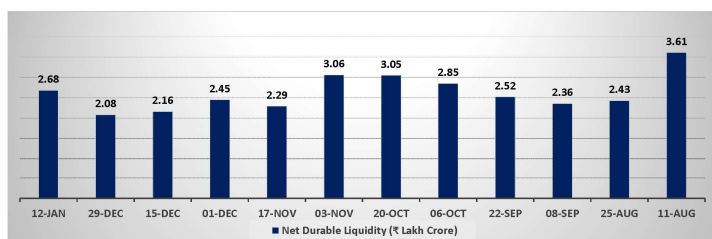
Particulars	As on Jan. 12, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19983897	13.1	1939983
Bank Credit	15971513	20.3	2296278
Non - food Credit	15927545	20.4	227215
Banks Investment in G-Sec	6006277	15.5	591129
Broad Money M3	24209307	10.8	1865546
Reserve Money (as on January 19, 2024)	4505091	5.7	118332
Forex Reserves (USD bn) (as on January 19, 2024)	616	7.4	38

\*Change during the financial year

## Money Market Operations

Rates	02-Feb	01-Feb	Total Mkt Volume (₹ Cr)
Call	6.56%	6.74%	9804
Repo	6.49%	6.72%	181003
TREP	6.32%	6.58%	331224

TOTAL MARKET VOLUME



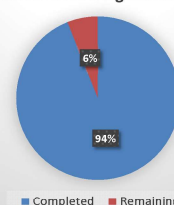
## Market Borrowings and Calendar

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*	896000	553000	1449000	1421000
Redemptions Till Date	158764	281365	440129	312739
Net Amount Raised Till Date	737236	271635	1008871	1108261
SDL	358022	331114	689136	758237
Tbills	728000	420000	1148000	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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