

## Interest Rate Market

### TOP TRADED SECURITIES ON 2 - January - 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1537	99.80	7.21	14743	99.92
7.18% GS 2037	381	98.71	7.33	3612	98.95
7.37% GS 2028	96	101.15	7.08	1915	101.15
7.38% GS 2027	73	100.86	7.09	1527	100.84
7.30% GS 2053	107	98.30	7.44	1207	98.63

### Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	32679
SDL	3733
T-Bills	10941

(₹ Cr)

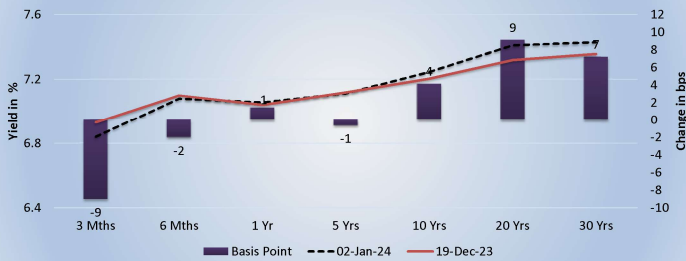
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(2726)	(706)	(3790)	(7222)
Public Sector Banks	995	(222)	(1235)	(462)
Private Sector Banks	(1285)	256	(3419)	(4448)
Mutual Funds	37	424	4736	5197
Foreign Banks	567	(410)	2735	2893
Others	2411	658	973	4042

### Indian Economic Indicators

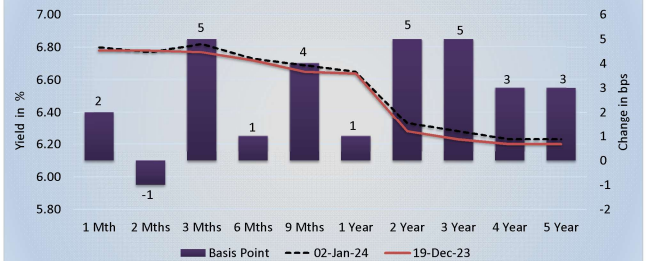
Indicator	Rates (%)
CPI (Nov'23)	5.55%
Core Inflation (Nov'23)	4.10%
WPI (Nov'23)	0.26%
IIP (y-o-y Oct'23)	11.7%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

### Fortnight G-Sec term structure shift (%)



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

FII Investment (₹ Cr)	2-Jan	Jan-24	FY 2023-24	FY 2022-23
Debt	87	1452	68275	(9930)
Equity	253	2361	204253	(40300)
FDI (US \$ Bn)	Oct-2023	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	8.37	41.50	71.36	84.84
Equity inflows	6.48	27.66	47.60	59.68
Reinvested earnings	1.69	10.93	19.11	19.35
Other capital	0.21	2.91	4.65	5.81

### Banking & Money Supply Indicators (₹ Cr)

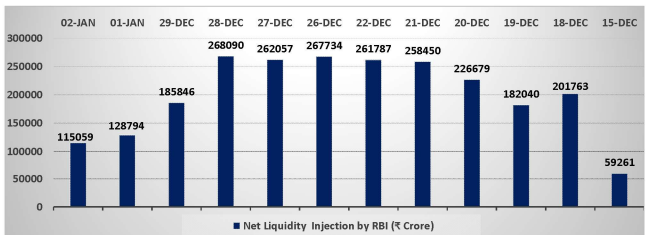
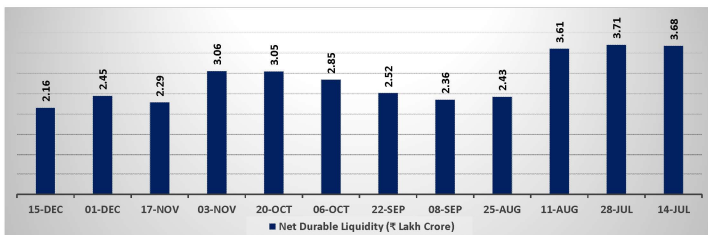
Particulars	As on Dec. 15, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19791557	14.0	1747643
Bank Credit	15805276	20.2	2130041
Non - food Credit	15762777	20.3	2107447
Banks Investment in G-Sec	5960517	16.2	545369
Broad Money M3	23968277	11.6	1624516
Reserve Money (as on December 22, 2023)	4444907	6.5	58148
Forex Reserves (USD bn) (as on December 22, 2023)	620	10.2	42

\*Change during the financial year

## Money Market Operations

Rates	02-Jan	01-Jan	Total Mkt Volume (₹ Cr)
Call	6.77%	6.78%	10747
Repo	6.80%	6.79%	140317
TREP	6.74%	6.76%	357797

### TOTAL MARKET VOLUME



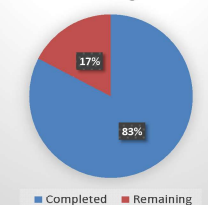
## Market Borrowings and Calendar

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	379000	1275000	1421000
Redemptions Till Date	158764	221832	380596	312739
Net Amount Raised Till Date	737236	157168	894404	1108261
SDL	358022	243092	601114	758237
Tbills	728000	312000	1040000	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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