

Interest Rate Market

TOP TRADED SECURITIES ON 3 - January - 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2077	99.79	7.21	19706	99.92
7.18% GS 2037	344	98.70	7.33	3537	98.95
7.06% GS 2028	175	99.87	7.09	2455	99.83
7.10% GS 2029	70	99.87	7.13	1862	99.77
7.37% GS 2028	80	101.19	7.07	1539	101.15

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	40682
SDL	3511
T-Bills	14099

(₹ Cr)

CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(962)	(152)	(3761)	(4875)
Public Sector Banks	1115	376	839	2330
Private Sector Banks	(2216)	312	(505)	(2409)
Mutual Funds	(1293)	17	5570	4294
Foreign Banks	2650	(157)	(3080)	(587)
Others	707	(397)	938	1248

Indian Economic Indicators

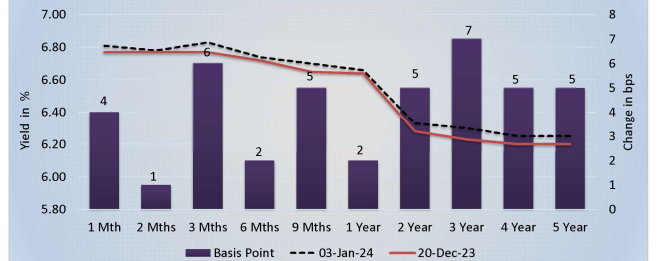
Indicator	Rates (%)
CPI (Nov'23)	5.55%
Core Inflation (Nov'23)	4.10%
WPI (Nov'23)	0.26%
IIP (y-o-y Oct'23)	11.7%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	3-Jan	Jan-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)				
Debt	950	2402	69225	(9930)
Equity	1595	3956	205848	(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)

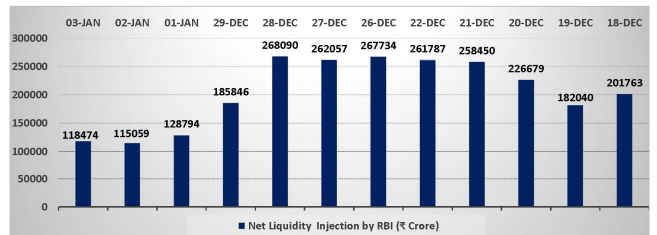
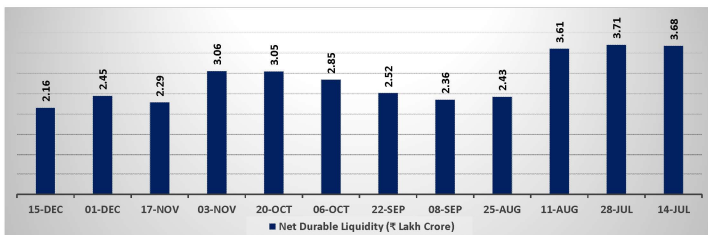
Particulars	As on Dec. 15, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19791557	14.0	1747643
Bank Credit	15805276	20.2	2130041
Non - food Credit	15762777	20.3	2107447
Banks Investment in G-Sec	5960517	16.2	545369
Broad Money M3	23968277	11.6	1624516
Reserve Money (as on December 22, 2023)	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	03-Jan	02-Jan	Total Mkt Volume (₹ Cr)
Call	6.75%	6.77%	9841
Repo	6.77%	6.80%	145889
TREP	6.71%	6.74%	357937

TOTAL MARKET VOLUME



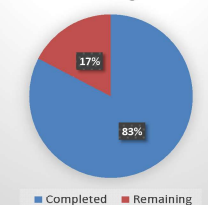
Market Borrowings and Calendar

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	339000	1067000	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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