

Interest Rate Market

Top Traded Securities on February 5, 2024

| Description | No. of Trades | Wtd Avg Price | Wtd Avg Yield | Volume | Previous week's Wtd Avg Price |
|---------------|---------------|---------------|---------------|--------|-------------------------------|
| 7.18% GS 2033 | 2358 | 100.67 | 7.08 | 24644 | 100.54 |
| 7.18% GS 2037 | 928 | 100.50 | 7.12 | 9055 | 100.14 |
| 7.32% GS 2030 | 114 | 101.50 | 7.03 | 2182 | 101.48 |
| 7.37% GS 2028 | 46 | 101.45 | 7.00 | 1805 | 101.43 |
| 7.10% GS 2029 | 67 | 100.21 | 7.05 | 1755 | 100.18 |

Total Volume in Market (₹ Cr)

| Segment | Volume |
|---------|--------|
| G-Sec | 50585 |
| SDL | 8192 |
| T-Bills | 2033 |

Indian Economic Indicators

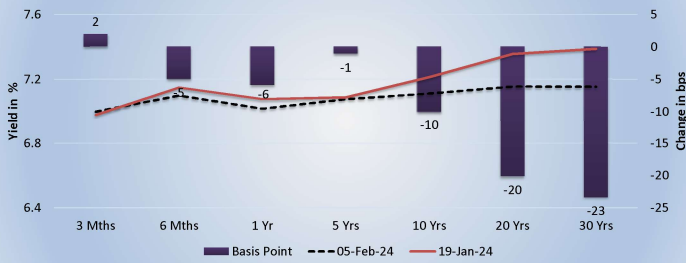
| Indicator | Rates (%) |
|-------------------------|-----------|
| CPI (Dec'23) | 5.69% |
| Core Inflation (Dec'23) | 3.89% |
| WPI (Dec'23) | 0.73% |
| IIP (y-o-y Nov'23) | 2.40% |
| GDP Growth (Q2 FY24) | 7.60% |
| Repo Rate | 6.50% |
| MSF Rate | 6.75% |
| SDF Rate | 6.25% |
| CRR | 4.50% |
| SLR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

Source: RBI and MOSPI website

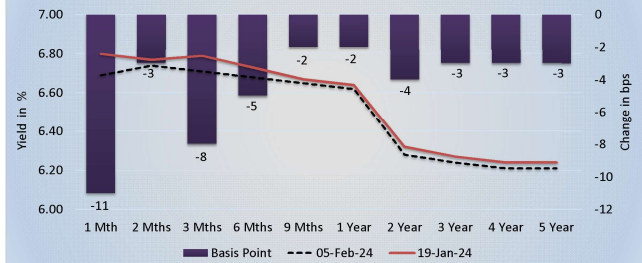
(₹ Cr)

| Category | G-Sec | SDL | T-Bills | Net Bought |
|----------------------|--------|------|---------|------------|
| Primary Dealers | (713) | 172 | 34 | (506) |
| Public Sector Banks | 1608 | 22 | 15 | 1645 |
| Private Sector Banks | 1288 | (39) | (688) | 561 |
| Mutual Funds | (357) | (19) | 1190 | 814 |
| Foreign Banks | (2927) | (55) | (380) | (3362) |
| Others | 1101 | (82) | (172) | 847 |

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

| | 5-Feb | Feb-24 | FY 2023-24 | FY 2022-23 |
|-----------------------|-------|--------|------------|------------|
| FII Investment (₹ Cr) | 2900 | 7761 | 94420 | (9930) |
| Debt | 228 | 2281 | 178430 | (40300) |
| Equity | | | | |
| FDI (US \$ Bn) | | | | |
| 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)

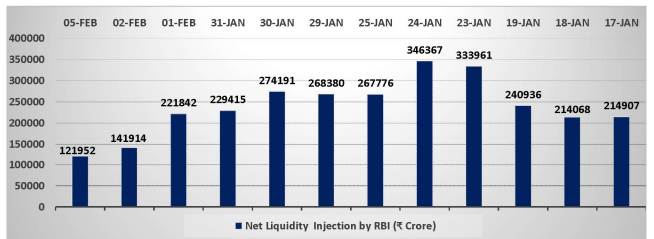
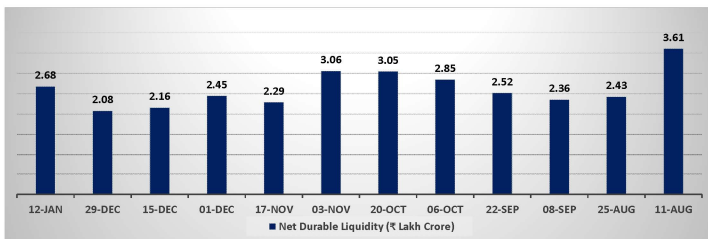
| Particulars | As on Jan. 12, 2024 | y-o-y growth (%) | FY24 (Cumulative)* |
|--|---------------------|------------------|--------------------|
| Aggregate Deposits | 19983897 | 13.1 | 1939983 |
| Bank Credit | 15971513 | 20.3 | 2296278 |
| Non - food Credit | 15927545 | 20.4 | 227215 |
| Banks Investment in G-Sec | 6006277 | 15.5 | 591129 |
| Broad Money M3 | 24209307 | 10.8 | 1865546 |
| Reserve Money (as on January 26, 2024) | 4493529 | 6.3 | 106770 |
| Forex Reserves (USD bn) (as on January 26, 2024) | 617 | 6.9 | 38 |

*Change during the financial year

Money Market Operations

| Rates | 05-Feb | 02-Feb | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call | 6.47% | 6.56% | 11048 |
| Repo | 6.40% | 6.49% | 179890 |
| TREP | 6.28% | 6.32% | 324933 |

TOTAL MARKET VOLUME



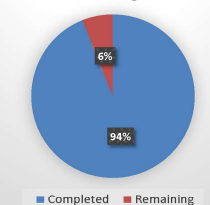
Market Borrowings and Calendar

| 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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