

Interest Rate Market

Top Traded Securities on January 5, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1523	99.64	7.23	15694	99.92
7.18% GS 2037	470	98.52	7.35	6443	98.95
7.32% GS 2030	304	100.69	7.19	4851	100.88
7.25% GS 2063	123	97.24	7.47	2145	97.89
7.37% GS 2028	56	101.08	7.10	1388	101.15

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	38542
SDL	877
T-Bills	2724

(₹ Cr)

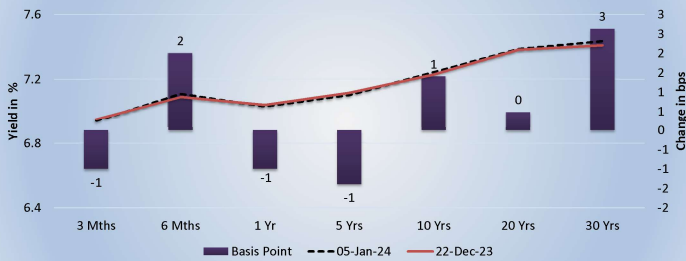
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(4370)	(19)	(469)	(4858)
Public Sector Banks	1003	90	26	1118
Private Sector Banks	614	279	(810)	83
Mutual Funds	3103	(329)	843	3617
Foreign Banks	(1361)	38	235	(1088)
Others	1012	(60)	175	1127

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)	5-Jan	Jan-24	FY 2023-24	FY 2022-23
Debt	729	3999	70822	(9930)
Equity	1389	4773	206665	(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)

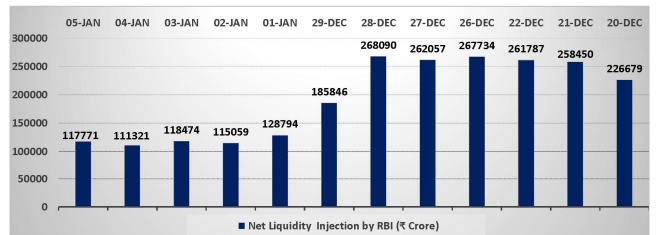
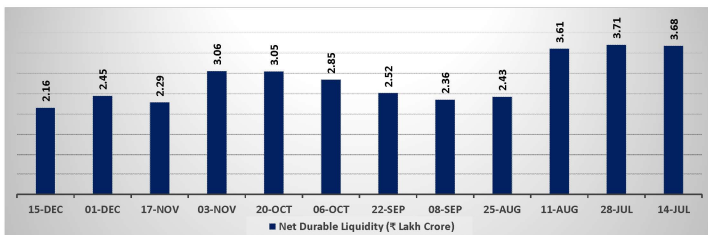
Particulars	As on Dec. 15, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19791557	14.0	1747643
Bank Credit	15805276	20.2	2130041
Non - food Credit	15762777	20.3	2107447
Banks Investment in G-Sec	5960517	16.2	545369
Broad Money M3	23968277	11.6	1624516
Reserve Money (as on December 29, 2023)	4444995	6.0	58236
Forex Reserves (USD bn) (as on December 29, 2023)	623	10.7	45

*Change during the financial year

Money Market Operations

Rates	05-Jan	04-Jan	Total Mkt Volume (₹ Cr)
Call	6.73%	6.70%	9390
Repo	6.72%	6.73%	145487
TREP	6.70%	6.69%	341432

TOTAL MARKET VOLUME



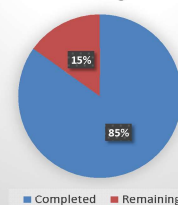
Market Borrowings and Calendar

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	413000	1309000	1421000
Redemptions Till Date	158764	221832	380596	312739
Net Amount Raised Till Date	737236	191168	928404	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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