

Interest Rate Market

Top Traded Securities on February 7, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1835	100.75	7.07	20327	100.54
7.18% GS 2037	951	100.66	7.10	10366	100.14
7.25% GS 2063	121	101.60	7.13	1651	100.47
7.32% GS 2030	63	101.49	7.04	1350	101.48
7.30% GS 2053	140	102.11	7.13	1320	100.61

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	50290
SDL	2441
T-Bills	17742

(₹ Cr)

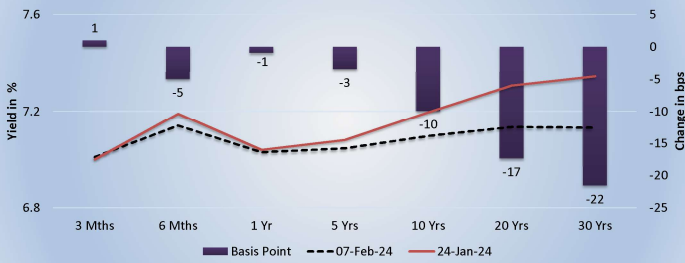
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	827	(405)	(7579)	(7156)
Public Sector Banks	(1309)	83	1178	(48)
Private Sector Banks	(2985)	0	300	(2685)
Mutual Funds	(419)	(25)	6494	6049
Foreign Banks	3430	(147)	(1731)	1553
Others	456	494	1339	2288

Indian Economic Indicators

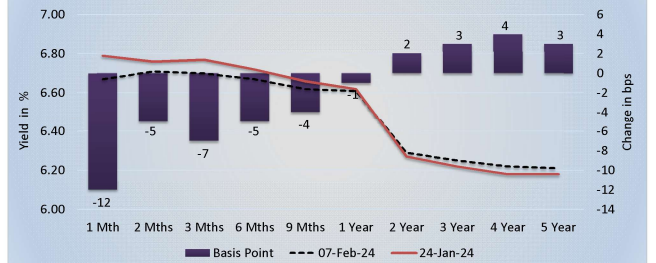
Indicator	Rates (%)
CPI (Dec'23)	5.69%
Core Inflation (Dec'23)	3.89%
WPI (Dec'23)	0.73%
IIP (y-o-y Nov'23)	2.40%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	7-Feb	Feb-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)				
Debt	3162	11792	98452	(9930)
Equity	(473)	2571	178720	(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)

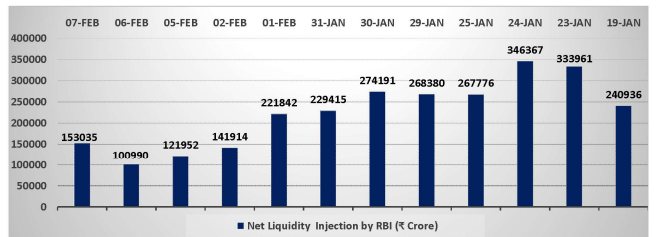
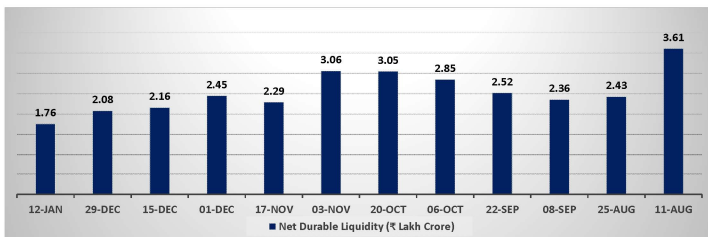
Particulars	As on Jan. 12, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19983897	13.1	1939983
Bank Credit	15971513	20.3	2296278
Non - food Credit	15927545	20.4	227215
Banks Investment in G-Sec	6006277	15.5	591129
Broad Money M3	24209307	10.8	1865546
Reserve Money (as on January 26, 2024)	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	07-Feb	06-Feb	Total Mkt Volume (₹ Cr)
Call	6.48%	6.46%	12162
Repo	6.46%	6.45%	166480
TREP	6.39%	6.29%	305690

TOTAL MARKET VOLUME



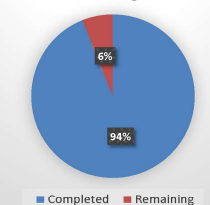
Market Borrowings and Calendar

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	357824	715846	758237
Tbills	728000	447000	1175000	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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