

Interest Rate Market

Top Traded Securities on February 8, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2957	100.72	7.07	34336	100.54
7.18% GS 2037	1412	100.72	7.10	14715	100.14
6.54% GS 2032	125	96.67	7.09	2795	96.50
7.32% GS 2030	166	101.48	7.04	2750	101.48
7.25% GS 2063	147	101.69	7.12	1881	100.47

Total Volume in Market (₹ Cr)

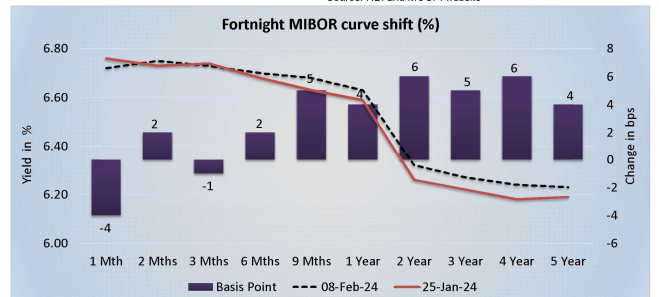
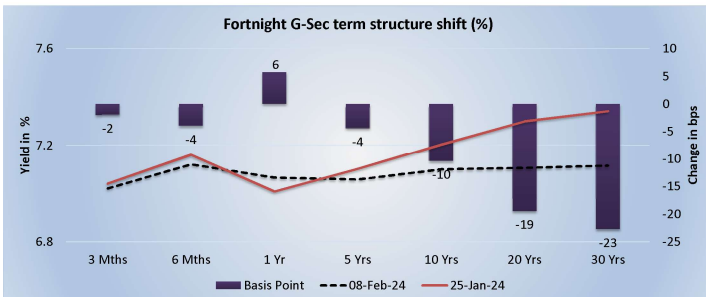
Segment	Volume
G-Sec	67045
SDL	1877
T-Bills	4390

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

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(2090)	(119)	(351)	(2559)
Public Sector Banks	(600)	325	(140)	(415)
Private Sector Banks	1844	(208)	(13)	1623
Mutual Funds	(1030)	(5)	(425)	(1460)
Foreign Banks	2018	22	230	2271
Others	(143)	(15)	699	541



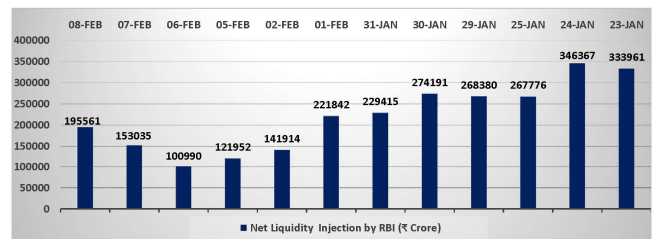
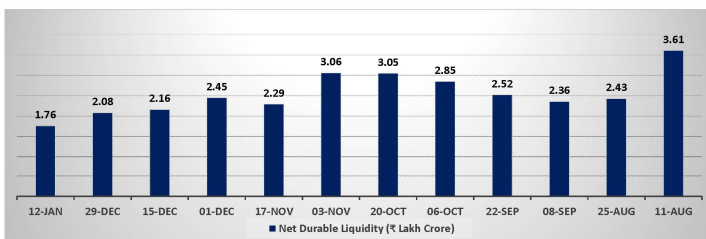
FII's & FDI's Investments				
	8-Feb	Feb-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)	647	12439	99099	(9930)
Debt	(1601)	970	177119	(40300)
Equity				
FDI (US \$ Bn)				
Gross inflows	5.06	46.98	71.36	84.84
Equity inflows	2.97	30.59	47.60	59.68
Reinvested earnings	1.69	12.76	19.11	19.35
Other capital	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	08-Feb	07-Feb	Total Mkt Volume (₹ Cr)
Call	6.65%	6.48%	11745
Repo	6.67%	6.46%	160233
TREP	6.63%	6.39%	332430

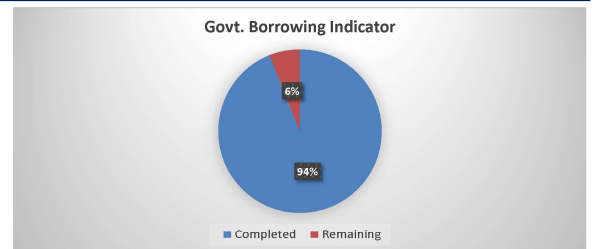


Market Borrowings and Calendar

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



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