

Interest Rate Market

Top Traded Securities on February 9, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2052	100.58	7.10	29218	100.54
7.18% GS 2037	794	100.47	7.12	9289	100.14
7.37% GS 2028	158	101.22	7.06	4490	101.43
7.30% GS 2053	166	101.98	7.14	3688	100.61
7.06% GS 2028	81	99.94	7.07	1590	100.19

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	58748
SDL	1653
T-Bills	3922

Indian Economic Indicators

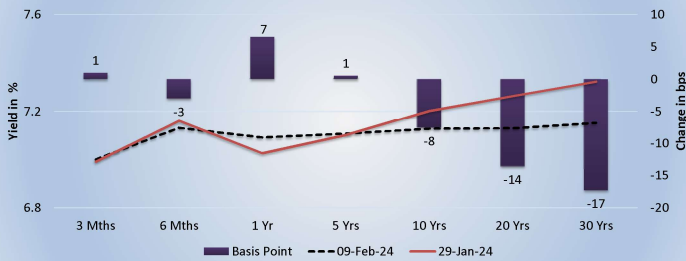
Indicator	Rates (%)
CPI (Dec'23)	5.69%
Core Inflation (Dec'23)	3.89%
WPI (Dec'23)	0.73%
IIP (y-o-y Nov'23)	2.40%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

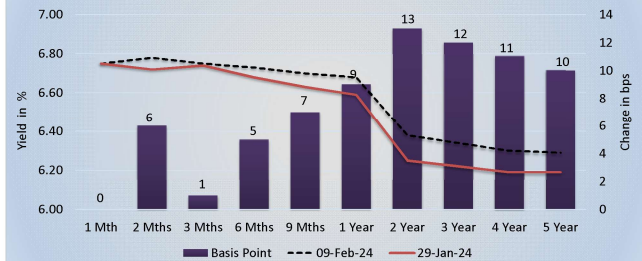
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(6959)	23	(645)	(7581)
Public Sector Banks	4078	75	435	4588
Private Sector Banks	4415	(120)	(60)	4235
Mutual Funds	(1119)	16	385	(718)
Foreign Banks	(2591)	(24)	(485)	(3100)
Others	2177	30	371	2578

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	9-Feb	Feb-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)				
Debt	2654	15094	101753	(9930)
Equity	(4045)	(3075)	173074	(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)

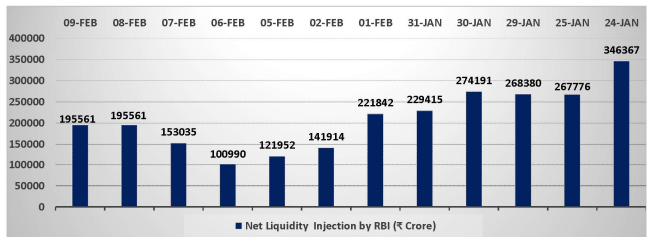
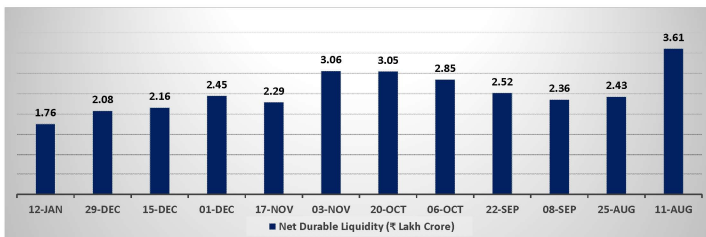
Particulars	As on Jan. 12, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19983897	13.1	1939983
Bank Credit	15971513	20.3	2296278
Non - food Credit	15927545	20.4	227215
Banks Investment in G-Sec	6006277	15.5	591129
Broad Money M3	24209307	10.8	1865546
Reserve Money (as on January 26, 2024)	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	09-Feb	08-Feb	Total Mkt Volume (₹ Cr)
Call	6.73%	6.65%	10314
Repo	6.77%	6.67%	162413
TREP	6.73%	6.63%	304920

TOTAL MARKET VOLUME



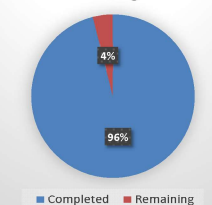
Market Borrowings and Calendar

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	586000	1482000	1421000
Redemptions Till Date	158764	281365	440129	312739
Net Amount Raised Till Date	737236	304635	1041871	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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Reg: PNB GILTS LTD., 5, Sansad Marg, New Delhi - 110001, India.
Tel: +91-1123321584 Fax: +91-1123321584, CIN: L74899DL1996PLC077120
e-mail: research@pnbgilts.com, Web: www.pnbgilts.com

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