

## Interest Rate Market

### Top Traded Securities on January 11, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2804	100.04	7.17	26896	99.77
7.18% GS 2037	1005	99.14	7.28	9324	98.66
7.30% GS 2053	184	98.84	7.40	2554	98.26
7.37% GS 2028	172	101.24	7.06	1642	101.15
7.32% GS 2030	165	101.00	7.13	1620	100.76

### Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	55055
SDL	1245
T-Bills	4169

(₹ Cr)

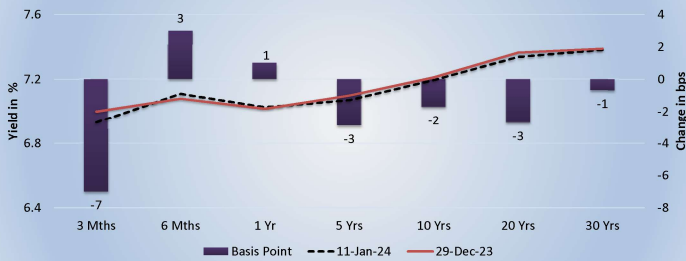
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(570)	(345)	(949)	(1864)
Public Sector Banks	(3596)	113	234	(3249)
Private Sector Banks	1384	257	(344)	1298
Mutual Funds	1069	(71)	1037	2035
Foreign Banks	1464	86	(105)	1445
Others	250	(41)	126	335

### Indian Economic Indicators

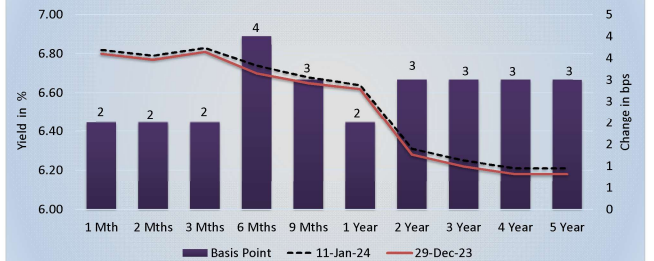
Indicator	Rates (%)
CPI (Nov'23)	5.55%
Core Inflation (Nov'23)	4.10%
WPI (Nov'23)	0.26%
IIP (y-o-y Oct'23)	11.7%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

### Fortnight G-Sec term structure shift (%)



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

FII Investment (₹ Cr)	11-Jan	Jan-24	FY 2023-24	FY 2022-23
Debt	(194)	7009	73831	(9930)
Equity	(1651)	4640	206532	(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)

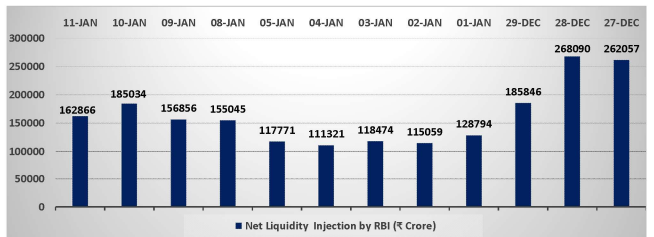
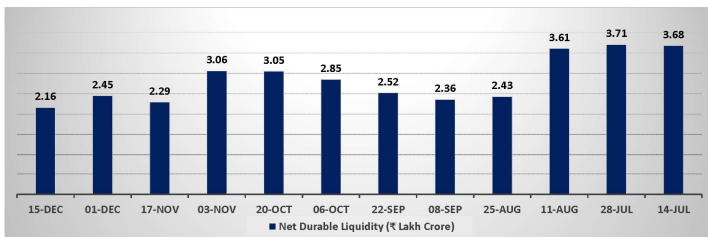
Particulars	As on Dec. 15, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19791557	14.0	1747643
Bank Credit	15805276	20.2	2130041
Non - food Credit	15762777	20.3	2107447
Banks Investment in G-Sec	5960517	16.2	545369
Broad Money M3	23968277	11.6	1624516
Reserve Money (as on December 29, 2023)	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	11-Jan	10-Jan	Total Mkt Volume (₹ Cr)
Call	6.76%	6.75%	12299
Repo	6.80%	6.80%	133674
TREP	6.76%	6.76%	361198

### TOTAL MARKET VOLUME



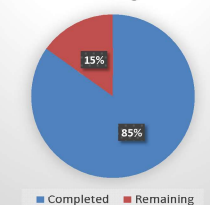
## Market Borrowings and Calendar

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	262422	620444	758237
Tbills	728000	366000	1094000	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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