

Interest Rate Market

Top Traded Securities on February 12, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1341	100.57	7.10	13738	100.67
7.18% GS 2037	593	100.43	7.13	6660	100.59
7.06% GS 2028	735	99.92	7.08	2217	100.04
7.30% GS 2053	78	101.95	7.14	1496	102.00
7.36% GS 2052	11	102.49	7.15	1165	102.63

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	31300
SDL	745
T-Bills	6303

(₹ Cr)

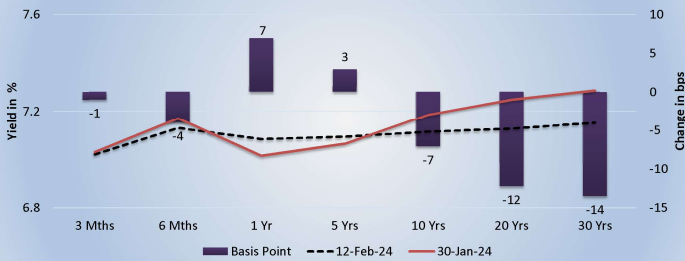
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(175)	150	92	67
Public Sector Banks	(867)	(361)	112	(1115)
Private Sector Banks	29	358	(741)	(354)
Mutual Funds	(269)	(119)	300	(88)
Foreign Banks	1309	25	910	2244
Others	(27)	(53)	(674)	(754)

Indian Economic Indicators

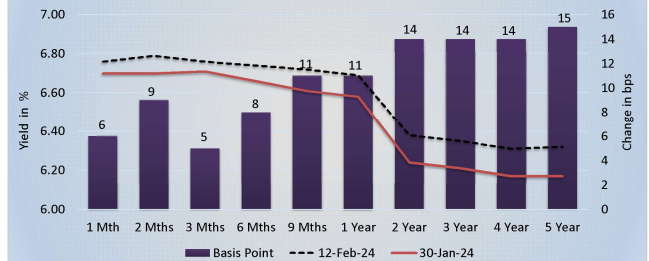
Indicator	Rates (%)
CPI (Jan'24)	5.10%
Core Inflation (Jan'24)	3.60%
WPI (Dec'23)	0.73%
IIP (y-o-y Dec'23)	3.80%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	12-Feb	Feb-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)				
Debt	(700)	14394	101053	(9930)
Equity	330	(2744)	173404	(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)

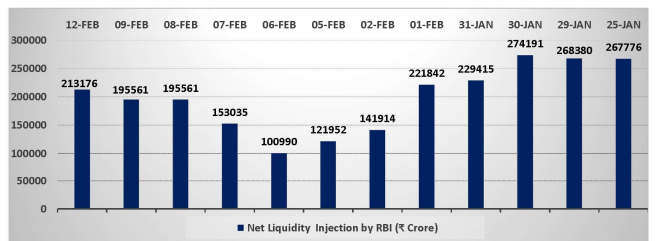
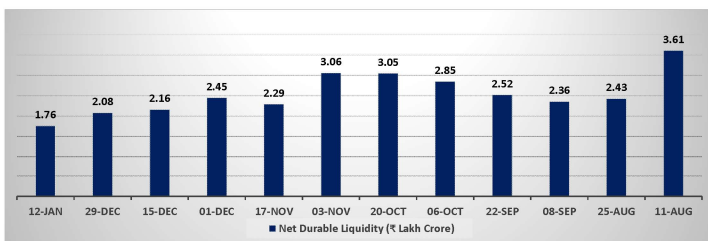
Particulars	As on Jan. 26, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20059197	13.2	2015283
Bank Credit	16044693	20.3	2369458
Non - food Credit	15999075	20.4	2343745
Banks Investment in G-Sec	5976157	15.0	561009
Broad Money M3	24300749	11.0	1956989
Reserve Money (as on February 2, 2024)	4515690	6.1	128931
Forex Reserves (USD bn) (as on February 2, 2024)	622	8.2	44

*Change during the financial year

Money Market Operations

Rates	12-Feb	09-Feb	Total Mkt Volume (₹ Cr)
Call	6.76%	6.73%	12482
Repo	6.78%	6.77%	169430
TREP	6.73%	6.73%	319257

TOTAL MARKET VOLUME



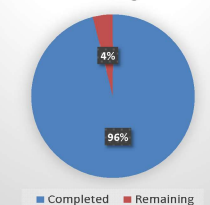
Market Borrowings and Calendar

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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