

Interest Rate Market

Top Traded Securities on January 12, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2157	100.05	7.17	24325	99.77
7.18% GS 2037	696	99.15	7.28	7399	98.66
7.30% GS 2053	260	98.79	7.40	4882	98.26
7.37% GS 2028	188	101.24	7.06	3091	101.15
7.32% GS 2030	124	101.04	7.12	2285	100.76

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	50312
SDL	240
T-Bills	7826

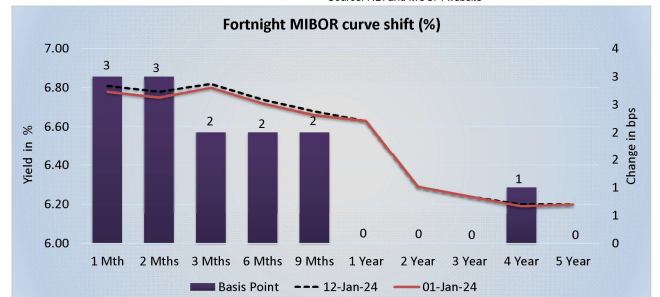
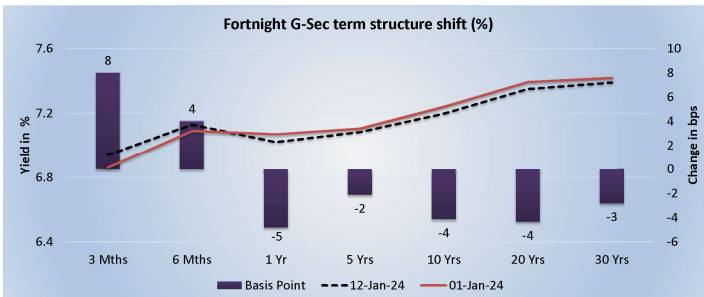
Indian Economic Indicators

Indicator	Rates (%)
CPI (Dec'23)	5.69%
Core Inflation (Dec'23)	3.89%
WPI (Nov'23)	0.26%
IIP (y-o-y Nov'23)	2.4%
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	(5086)	(78)	(327)	(5491)
Public Sector Banks	388	(20)	(1018)	(650)
Private Sector Banks	883	66	(3765)	(2815)
Mutual Funds	(29)	(15)	4650	4606
Foreign Banks	2304	36	(810)	1529
Others	1541	11	1270	2822



FII's & FDI's Investments

	12-Jan	Jan-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)	903	7912	74735	(9930)
Debt		3864	205756	(40300)
Equity	(775)			
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

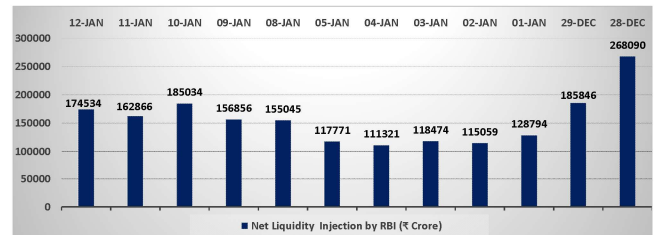
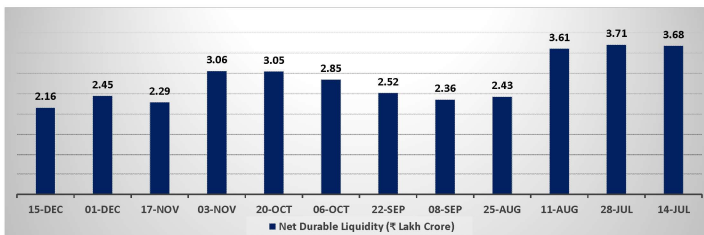
Banking & Money Supply Indicators (₹ Cr)

Particulars	As on Dec. 29, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20081827	13.2	2037913
Bank Credit	15961345	19.9	2268110
Non - food Credit	15918206	20.1	2262877
Banks Investment in G-Sec	5991459	17.6	576311
Broad Money M3	24249372	10.9	1905612
Reserve Money (as on January 5, 2024)	4470114	6.3	83355
Forex Reserves (USD bn) (as on January 5, 2024)	617	9.9	39

*Change during the financial year

Money Market Operations

Rates	12-Jan	11-Jan	Total Mkt Volume (₹ Cr)
Call	6.78%	6.76%	11191
Repo	6.75%	6.80%	136284
TREP	6.72%	6.76%	369719

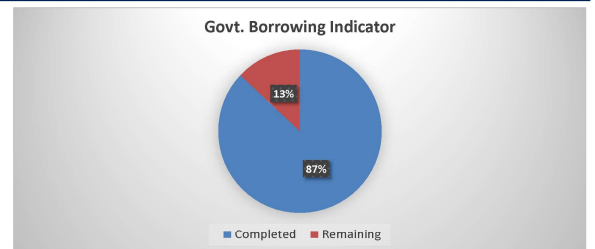


Market Borrowings and Calendar

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	446000	1342000	1421000
Redemptions Till Date	158764	221832	380596	312739
Net Amount Raised Till Date	737236	224168	961404	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



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