

Interest Rate Market

Top Traded Securities on February 13, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1349	100.54	7.10	13107	100.67
7.18% GS 2037	579	100.28	7.15	7562	100.59
7.37% GS 2028	80	101.15	7.07	2171	101.31
GOL F GS 2028	20	99.55	7.92	950	99.49
5.22% GS 2025	20	97.67	7.07	940	97.77

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	34555
SDL	9738
T-Bills	3032

(₹ Cr)

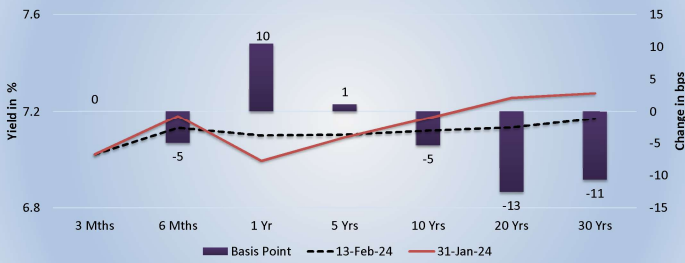
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(2223)	(2122)	(25)	(4370)
Public Sector Banks	871	438	(295)	1013
Private Sector Banks	(2126)	(366)	(28)	(2520)
Mutual Funds	7	(306)	(650)	(949)
Foreign Banks	1953	(3648)	320	(1375)
Others	1518	6005	678	8202

Indian Economic Indicators

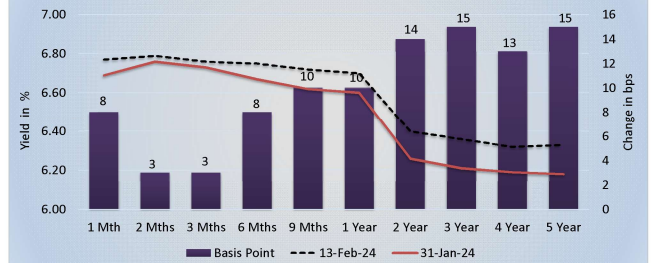
Indicator	Rates (%)
CPI (Jan'24)	5.10%
Core Inflation (Jan'24)	3.60%
WPI (Dec'23)	0.73%
IIP (y-o-y Dec'23)	3.80%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	13-Feb	Feb-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)	729	15123	101782	(9930)
Debt			173624	(40300)
Equity	220	(2524)		
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)

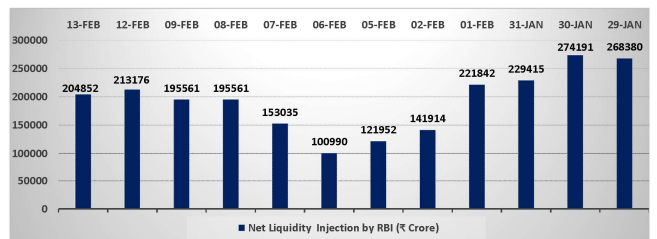
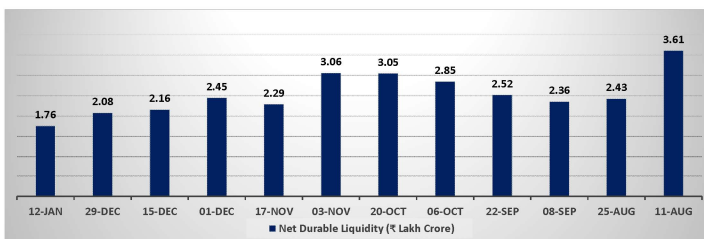
Particulars	As on Jan. 26, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20059197	13.2	2015283
Bank Credit	16044693	20.3	2369458
Non - food Credit	15999075	20.4	2343745
Banks Investment in G-Sec	5976157	15.0	561009
Broad Money M3	24300749	11.0	1956989
Reserve Money (as on February 2, 2024)	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	13-Feb	12-Feb	Total Mkt Volume (₹ Cr)
Call	6.74%	6.76%	9100
Repo	6.77%	6.78%	154207
TREP	6.71%	6.73%	339082

TOTAL MARKET VOLUME



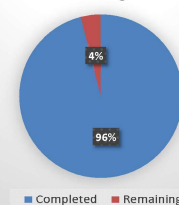
Market Borrowings and Calendar

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	376324	734346	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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