

## Interest Rate Market

### Top Traded Securities on January 15, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2432	100.25	7.14	26366	99.97
7.18% GS 2037	879	99.41	7.25	9518	99.02
7.37% GS 2028	249	101.39	7.02	3343	101.21
7.32% GS 2030	270	101.19	7.09	3250	100.90
7.06% GS 2028	129	100.09	7.03	2075	99.95

### Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	58368
SDL	1656
T-Bills	4135

(₹ Cr)

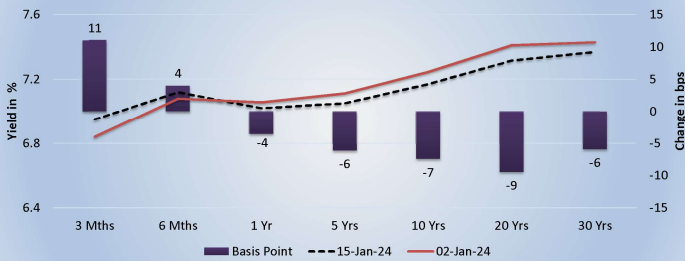
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	20	83	(808)	(706)
Public Sector Banks	(5637)	(10)	(210)	(5857)
Private Sector Banks	(29)	58	(606)	(576)
Mutual Funds	1421	352	460	2233
Foreign Banks	5397	(20)	405	5782
Others	(1172)	(463)	759	(876)

### Indian Economic Indicators

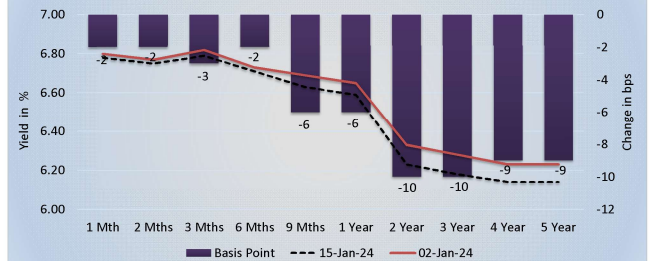
Indicator	Rates (%)
CPI (Dec'23)	5.69%
Core Inflation (Dec'23)	3.89%
WPI (Dec'23)	0.73%
IIP (y-o-y Nov'23)	2.4%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

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



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

	15-Jan	Jan-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)	2613	10525	77348	(9930)
Debt	(431)	3433	205325	(40300)
Equity				
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)

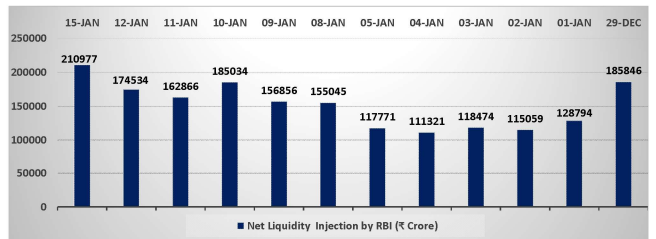
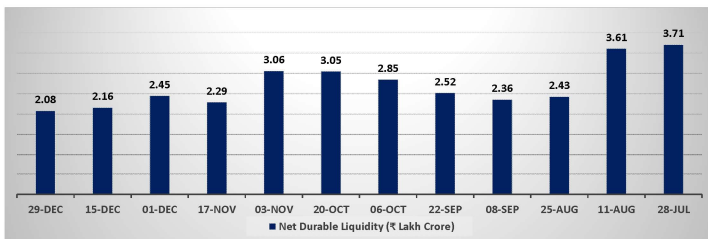
Particulars	As on Dec. 29, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20081827	13.2	2037913
Bank Credit	15961345	19.9	2268110
Non - food Credit	15918206	20.1	2262877
Banks Investment in G-Sec	5991459	17.6	576311
Broad Money M3	24249372	10.9	1905612
Reserve Money (as on January 5, 2024)	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	15-Jan	12-Jan	Total Mkt Volume (₹ Cr)
Call	6.78%	6.78%	11226
Repo	6.78%	6.75%	142230
TREP	6.75%	6.72%	369145

### TOTAL MARKET VOLUME



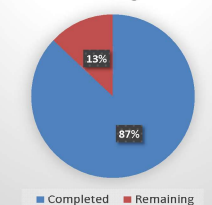
## Market Borrowings and Calendar

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	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

### Govt. Borrowing Indicator



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