

Interest Rate Market

Top Traded Securities on January 16, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2087	100.23	7.15	22303	99.97
7.18% GS 2037	686	99.40	7.25	6428	99.02
7.37% GS 2028	73	101.36	7.02	1080	101.21
7.06% GS 2028	67	100.07	7.04	1020	99.95
7.32% GS 2030	96	101.18	7.10	975	100.90

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	41564
SDL	7087
T-Bills	2988

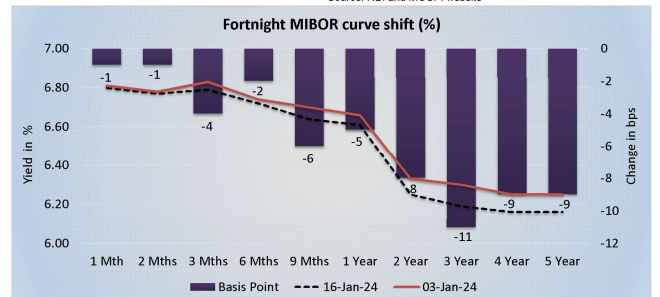
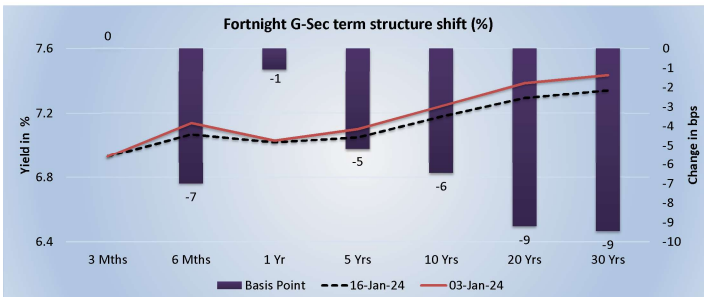
Indian Economic Indicators

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

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(2093)	(2765)	(137)	(4995)
Public Sector Banks	(1966)	(33)	645	(1354)
Private Sector Banks	208	236	510	954
Mutual Funds	(254)	45	(920)	(1128)
Foreign Banks	3418	(1463)	(480)	1475
Others	687	3980	382	5049



FII's & FDI's Investments

	16-Jan	Jan-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)	644	11168	77991	(9930)
Debt	2015	5449	207341	(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

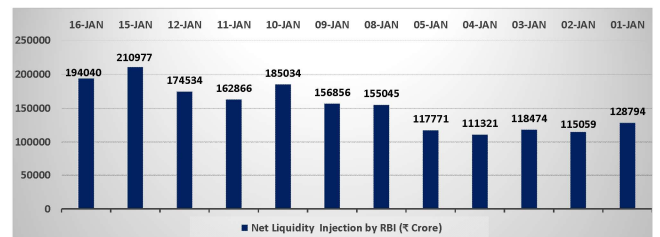
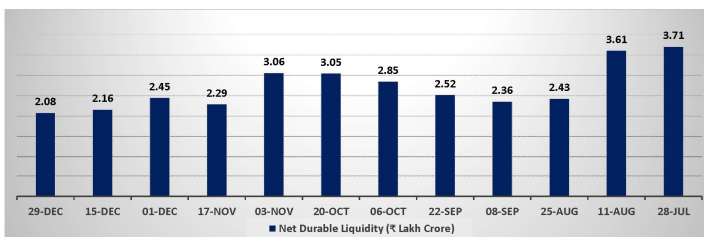
Banking & Money Supply Indicators (₹ Cr)

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	16-Jan	15-Jan	Total Mkt Volume (₹ Cr)
Call	6.76%	6.78%	12851
Repo	6.79%	6.78%	142765
TREP	6.76%	6.75%	375180

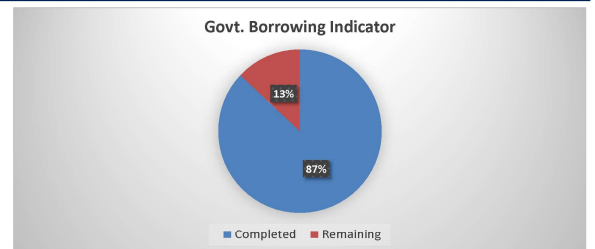


Market Borrowings and Calendar

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	281622	639644	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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