

Interest Rate Market

Top Traded Securities on January 17, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1872	100.15	7.16	18799	99.97
7.18% GS 2037	580	99.30	7.26	5108	99.02
7.38% GS 2027	69	101.00	7.04	2697	100.92
7.30% GS 2053	140	99.23	7.36	1443	98.75
7.37% GS 2028	49	101.33	7.03	966	101.21

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	37082
SDL	2057
T-Bills	18900

(₹ Cr)

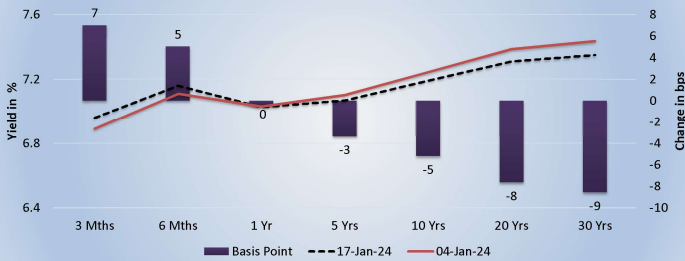
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	669	217	(3490)	(2604)
Public Sector Banks	773	(50)	3315	4037
Private Sector Banks	(1565)	(103)	879	(789)
Mutual Funds	(2041)	(74)	2190	75
Foreign Banks	1203	4	(4260)	(3054)
Others	961	6	1367	2334

Indian Economic Indicators

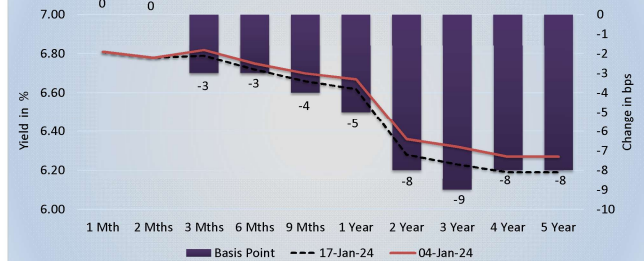
Indicator	Rates (%)
CPI (Dec'23)	5.69%
Core Inflation (Dec'23)	3.89%
WPI (Dec'23)	0.73%
IIP (y-o-y Nov'23)	2.4%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	17-Jan	Jan-24	FY 2023-24	FY 2022-23
Debt	2366	13534	80357	(9930)
Equity	1182	6630	208523	(40300)
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)

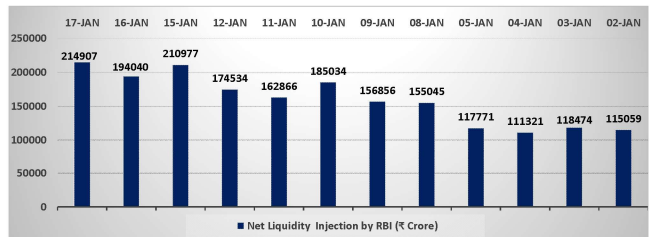
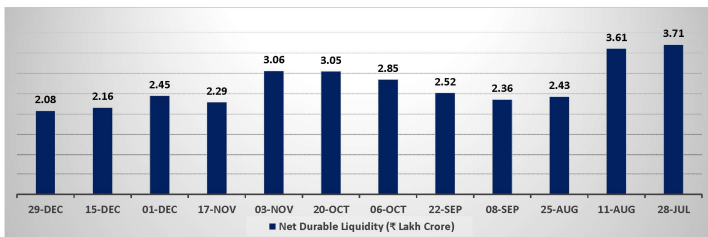
Particulars	As on Dec. 29, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20081827	13.2	2037913
Bank Credit	15961345	19.9	2268110
Non - food Credit	15918206	20.1	2262877
Banks Investment in G-Sec	5991459	17.6	576311
Broad Money M3	24249372	10.9	1905612
Reserve Money (as on January 5, 2024)	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	17-Jan	16-Jan	Total Mkt Volume (₹ Cr)
Call	6.76%	6.76%	12731
Repo	6.80%	6.79%	143660
TREP	6.76%	6.76%	369262

TOTAL MARKET VOLUME



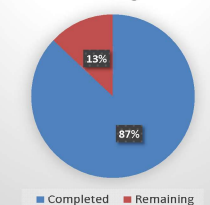
Market Borrowings and Calendar

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	281622	639644	758237
Tbills	728000	393000	1121000	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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