

Interest Rate Market

Top Traded Securities on January 23, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1221	100.05	7.17	12765	99.97
7.18% GS 2037	443	99.24	7.27	4648	99.02
7.30% GS 2053	103	99.27	7.36	1377	98.75
7.38% GS 2027	63	100.99	7.04	1241	100.92
7.36% GS 2052	10	100.08	7.35	1220	99.56

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	27745
SDL	10163
T-Bills	3770

(₹ Cr)

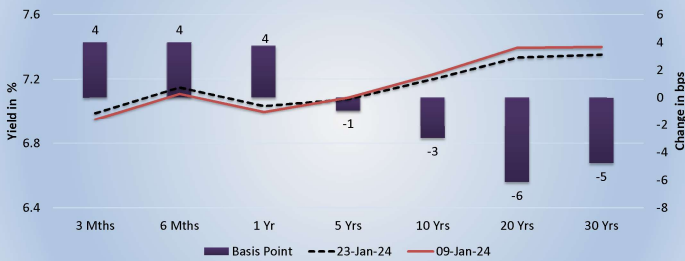
Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(154)	(3142)	(781)	(4076)
Public Sector Banks	(319)	40	715	436
Private Sector Banks	(560)	(1738)	(13)	(2311)
Mutual Funds	119	15	(495)	(361)
Foreign Banks	1188	(2927)	(295)	(2034)
Others	(273)	7752	868	8347

Indian Economic Indicators

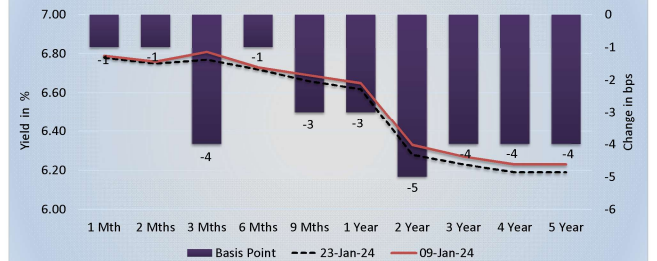
Indicator	Rates (%)
CPI (Dec'23)	5.69%
Core Inflation (Dec'23)	3.89%
WPI (Dec'23)	0.73%
IIP (y-o-y Nov'23)	2.4%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	23-Jan	Jan-24	FY 2023-24	FY 2022-23
Debt	585	16232	83055	(9930)
Equity	(3554)	(16601)	185291	(40300)
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)

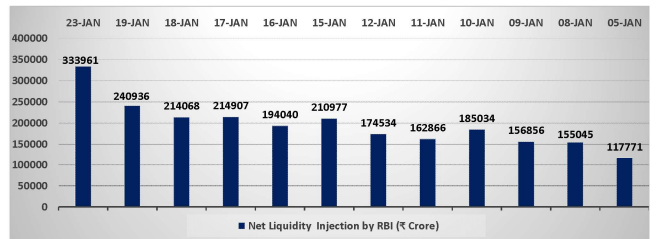
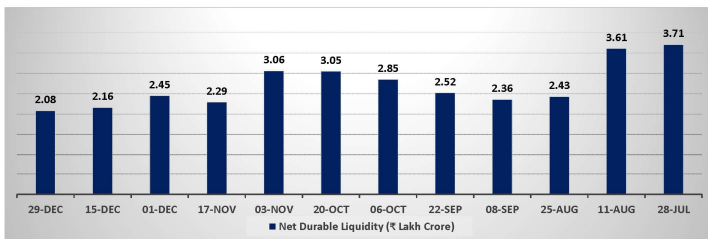
Particulars	As on Dec. 29, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	20081827	13.2	2037913
Bank Credit	15961345	19.9	2262110
Non - food Credit	15918206	20.1	2262877
Banks Investment in G-Sec	5991459	17.6	576311
Broad Money M3	24249372	10.9	1905612
Reserve Money (as on January 12, 2024)	4468249	6.3	81490
Forex Reserves (USD bn) (as on January 12, 2024)	619	8.2	40

*Change during the financial year

Money Market Operations

Rates	23-Jan	19-Jan	Total Mkt Volume (₹ Cr)
Call	6.79%	6.80%	15798
Repo	6.79%	6.79%	150387
TREP	6.75%	6.75%	356336

TOTAL MARKET VOLUME



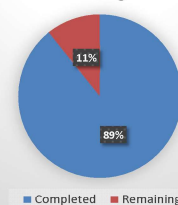
Market Borrowings and Calendar

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	481000	1377000	1421000
Redemptions Till Date	158764	221832	380596	312739
Net Amount Raised Till Date	737236	259168	996404	1108261
SDL	358022	304903	662925	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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