

Interest Rate Market

Top Traded Securities on January 29, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1766	100.05	7.17	17169	100.03
7.18% GS 2037	869	99.35	7.26	10729	99.23
7.30% GS 2053	127	99.85	7.31	1799	99.39
7.32% GS 2030	78	101.06	7.12	1460	101.06
7.37% GS 2028	52	101.28	7.04	1178	101.27

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	42642
SDL	1229
T-Bills	4096

(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(1658)	(5)	309	(1354)
Public Sector Banks	(728)	(20)	65	(683)
Private Sector Banks	786	5	(1342)	(551)
Mutual Funds	375	(25)	115	465
Foreign Banks	1845	70	895	2811
Others	(621)	(25)	(42)	(688)

Indian Economic Indicators

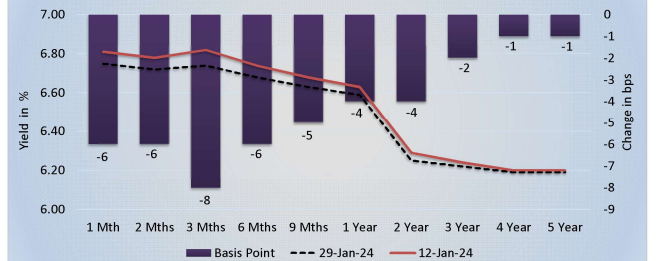
Indicator	Rates (%)
CPI (Dec'23)	5.69%
Core Inflation (Dec'23)	3.89%
WPI (Dec'23)	0.73%
IIP (y-o-y Nov'23)	2.40%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	29-Jan	Jan-24	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)	371	17491	84314	(9930)
Debt	5070	(19665)	182228	(40300)
Equity				
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)

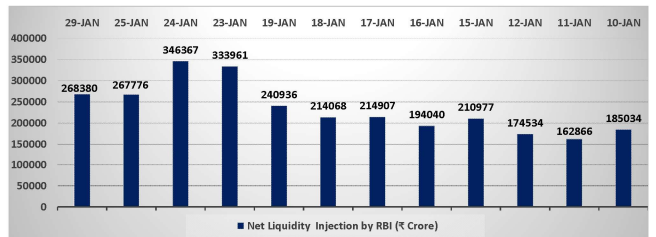
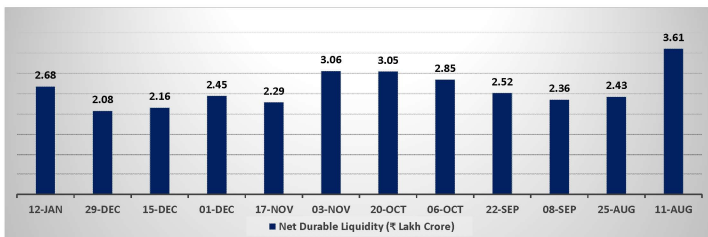
Particulars	As on Jan. 12, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19983897	13.1	1939983
Bank Credit	15971513	20.3	2296278
Non - food Credit	15927545	20.4	227215
Banks Investment in G-Sec	6006277	15.5	591129
Broad Money M3	24209307	10.8	1865546
Reserve Money (as on January 19, 2024)	4505091	5.7	118332
Forex Reserves (USD bn) (as on January 19, 2024)	616	7.4	38

*Change during the financial year

Money Market Operations

Rates	29-Jan	25-Jan	Total Mkt Volume (₹ Cr)
Call	6.78%	6.77%	12769
Repo	6.80%	6.79%	153815
TREP	6.76%	6.76%	354627

TOTAL MARKET VOLUME



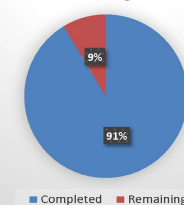
Market Borrowings and Calendar

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	514000	1410000	1421000
Redemptions Till Date	158764	281365	440129	312739
Net Amount Raised Till Date	737236	232635	969871	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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