

Interest Rate Market

TOP TRADED SECURITIES ON 11 - December - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1356	99.31	7.28	11656	99.49
7.18% GS 2037	293	98.23	7.39	4302	98.36
7.10% GS 2029	51	99.20	7.28	1940	99.25
7.26% GS 2033	104	99.56	7.33	1333	99.72
7.25% GS 2063	57	96.87	7.50	941	96.95

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	28691
SDL	1973
T-Bills	3535

(₹ Cr)

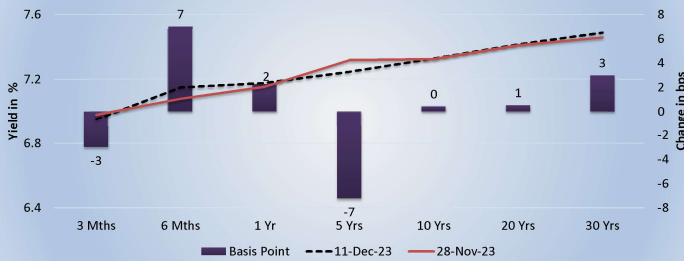
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(399)	(531)	(865)	(1795)
Public Sector Banks	(296)	152	10	(133)
Private Sector Banks	468	483	(200)	752
Mutual Funds	(333)	(54)	695	308
Foreign Banks	(368)	2	95	(271)
Others	927	(52)	265	1140

Indian Economic Indicators

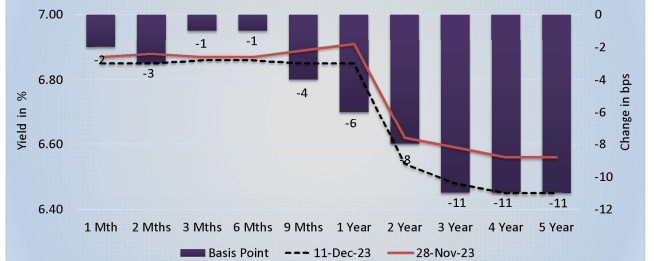
Indicator	Rates (%)
WPI (Oct'23)	-0.52%
Core Inflation (Oct'23)	4.20%
CPI (Oct'23)	4.87%
GDP Growth (Q2 FY24)	7.60%
IIP (y-o-y Sep'23)	5.8%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	11-Dec	Dec-23	FY 2023-24	FY 2022-23
Debt	1159	6665	56154	(9930)
Equity	3994	30499	162169	(40300)
FDI (US \$ Bn)	Sep-2023	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	6.21	33.12	71.36	84.84
Equity inflows	4.22	21.19	47.60	59.68
Reinvested earnings	1.56	9.24	19.11	19.35
Other capital	0.44	2.70	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

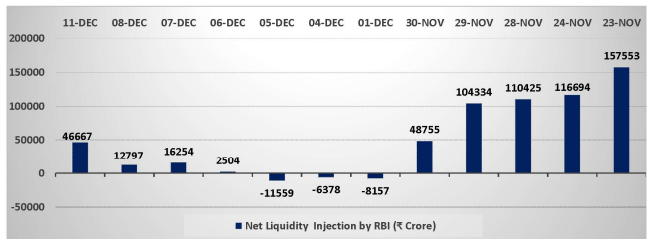
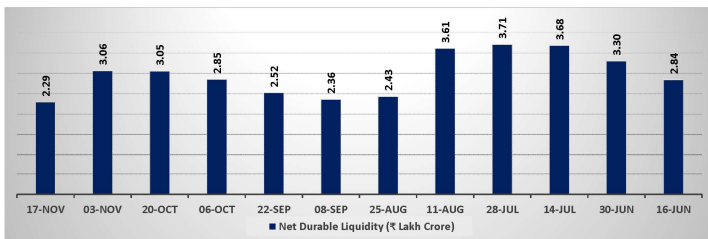
Particulars	As on Nov. 17, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19651777	13.6	1607863
Bank Credit	15620554	20.6	1945319
Non - food Credit	15580294	20.8	1924964
Banks Investment in G-Sec	6069868	19.3	654720
Broad Money M3	23805729	11.2	1461968
Reserve Money (as on December 1, 2023)	4425143	6.6	38384
Forex Reserves (USD bn) (as on December 1, 2023)	604	7.6	26

*Change during the financial year

Money Market Operations

Rates	11-Dec	08-Dec	Total Mkt Volume (₹ Cr)
Call	6.77%	6.71%	12024
Repo	6.78%	6.75%	157846
TREP	6.76%	6.75%	343434

TOTAL MARKET VOLUME



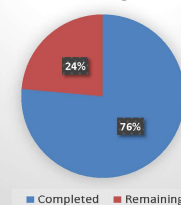
Market Borrowings and Calendar

Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2023-24	FY 2022-23
Gsec				
Budgeted	880000	663000	1543000	1431999
Redemptions	158764	281365	440129	312739
Net	721236	381635	1102871	1119260
Gross Amount Raised Till Date*	896000	283000	1179000	1421000
Redemptions Till Date	158764	142998	301762	312739
Net Amount Raised Till Date	737236	140002	877238	1108261
SDL	358022	174541	532563	758237
Tbills	728000	240000	968000	1421000
OMO Purchase^	555	0	555	
OMO Sale^	6655	11423	18078	

* including amount raised via green shoe

^ includes primary and secondary

Govt. Borrowing Indicator



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