

## Interest Rate Market

### TOP TRADED SECURITIES ON 13 - December - 2023

| Description   | No. of Trades | Wtd Avg Price | Wtd Avg Yield | Volume | Previous week's Wtd Avg Price |
|---------------|---------------|---------------|---------------|--------|-------------------------------|
| 7.18% GS 2033 | 1278          | 99.42         | 7.26          | 11647  | 99.49                         |
| 7.18% GS 2037 | 292           | 98.38         | 7.37          | 3064   | 98.36                         |
| 7.37% GS 2028 | 104           | 100.56        | 7.23          | 1763   | 100.56                        |
| 7.38% GS 2027 | 104           | 100.44        | 7.23          | 1358   | 100.44                        |
| 7.32% GS 2030 | 105           | 100.27        | 7.27          | 1315   | 100.26                        |

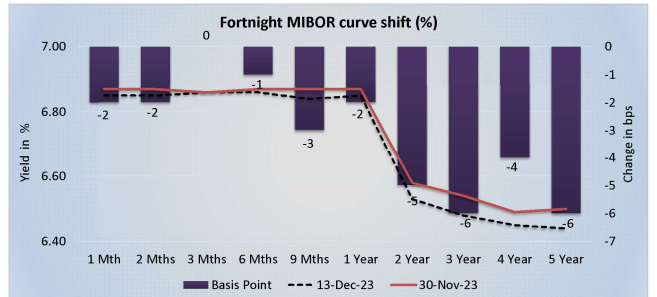
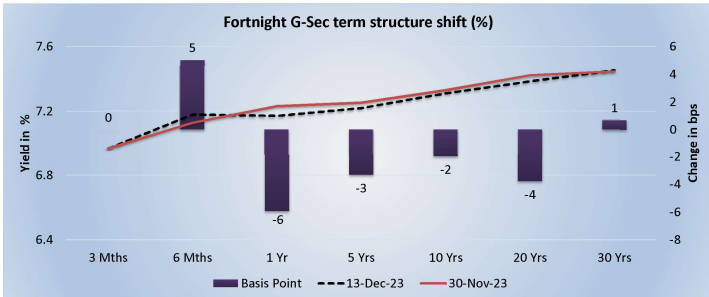
### Total Volume in Market (₹ Cr)

| Segment | Volume |
|---------|--------|
| G-Sec   | 30737  |
| SDL     | 2937   |
| T-Bills | 13100  |

| CATEGORY             | G-Sec  | SDL   | T-Bills | NET BOUGHT |
|----------------------|--------|-------|---------|------------|
| Primary Dealers      | (1161) | (535) | (4358)  | (6054)     |
| Public Sector Banks  | (951)  | (47)  | (1269)  | (2266)     |
| Private Sector Banks | (604)  | 716   | 913     | 1025       |
| Mutual Funds         | 518    | (330) | 3765    | 3953       |
| Foreign Banks        | 1698   | (64)  | (325)   | 1310       |
| Others               | 500    | 259   | 1274    | 2033       |

| Indian Economic Indicators |           |
|----------------------------|-----------|
| Indicator                  | Rates (%) |
| WPI (Oct'23)               | -0.52%    |
| Core Inflation (Nov'23)    | 4.10%     |
| CPI (Nov'23)               | 5.55%     |
| GDP Growth (Q2 FY24)       | 7.60%     |
| IIP (y-o-y Oct'23)         | 11.7%     |
| SLR                        | 18.00%    |
| Repo Rate                  | 6.50%     |
| MSF Rate                   | 6.75%     |
| SDF Rate                   | 6.25%     |
| CRR                        | 4.50%     |

Source: RBI and MOSPI website



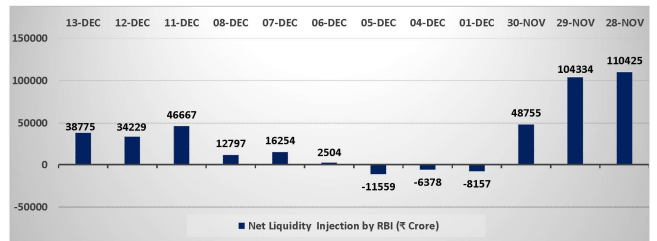
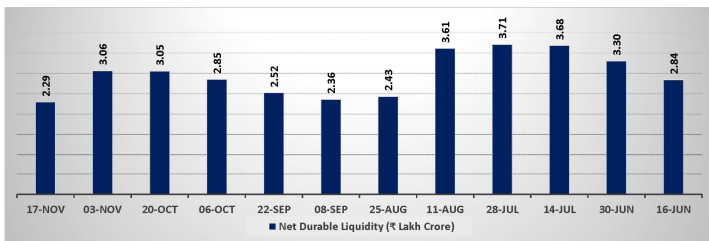
| FII's & FDI's Investments |          |            |            |            |
|---------------------------|----------|------------|------------|------------|
| FII Investment (₹ Cr)     | 13-Dec   | Dec-23     | FY 2023-24 | FY 2022-23 |
| Debt                      | 622      | 7613       | 57101      | (9930)     |
| Equity                    | 2588     | 33959      | 166529     | (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

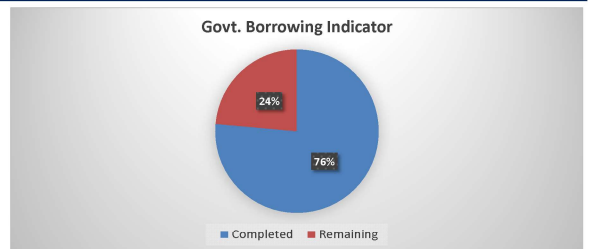
| Rates | 13-Dec | 12-Dec | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call  | 6.78%  | 6.76%  | 12006                   |
| Repo  | 6.78%  | 6.78%  | 142116                  |
| TREP  | 6.75%  | 6.76%  | 364885                  |



## 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 | 283000 | 1179000    | 1421000    |
| Redemptions Till Date           | 158764 | 142998 | 301762     | 312739     |
| Net Amount Raised Till Date     | 737236 | 140002 | 877238     | 1108261    |
| SDL                             | 358022 | 186641 | 544663     | 758237     |
| Tbills                          | 728000 | 264000 | 992000     | 1421000    |
| OMO Purchase^                   | 555    | 0      | 555        |            |
| OMO Sale^                       | 6655   | 11423  | 18078      |            |

\* including amount raised via green shoe  
^ includes primary and secondary



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