

## Interest Rate Market

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

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1021	99.23	7.29	11249	99.28
7.18% GS 2037	275	98.17	7.39	3021	98.19
6.54% GS 2032	62	94.97	7.37	2590	94.99
7.26% GS 2033	54	99.46	7.34	815	99.52
7.17% GS 2030	42	99.25	7.32	655	99.26

### Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	22318
SDL	3613
T-Bills	948

(₹ Cr)

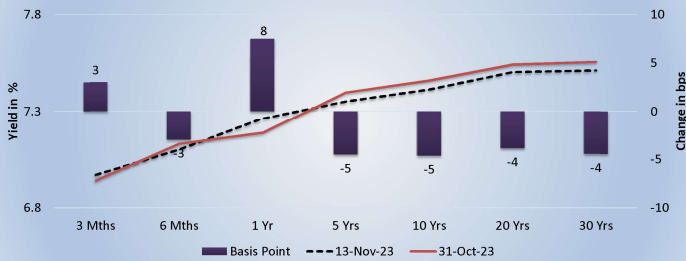
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(1404)	(687)	(25)	(2116)
Public Sector Banks	(634)	(122)	(110)	(867)
Private Sector Banks	672	(482)	(174)	16
Mutual Funds	1380	75	(105)	1350
Foreign Banks	1288	(1076)	370	582
Others	(1302)	2292	44	1035

### Indian Economic Indicators

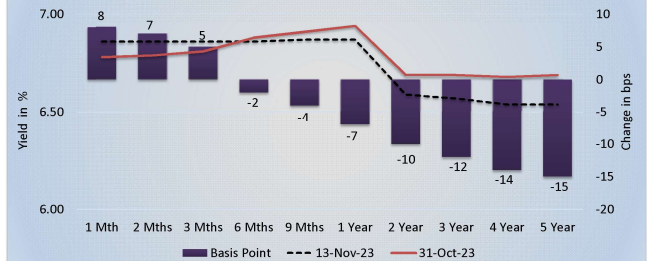
Indicator	Rates (%)
WPI (Oct'23)	-0.52%
Core Inflation (Oct'23)	4.20%
CPI (Oct'23)	4.87%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Sep'23)	5.8%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

### Fortnight G-Sec term structure shift (%)



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

FII Investment (₹ Cr)	13-Nov	Nov-23	FY 2023-24	FY 2022-23
Debt	3155	9208	43836	(9930)
Equity	5328	(477)	122192	(40300)
FDI (US \$ Bn)	Aug-2023	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	4.74	26.91	71.36	84.84
Equity inflows	3.03	16.97	47.60	59.68
Reinvested earnings	1.56	7.68	19.11	19.35
Other capital	0.15	2.26	4.65	5.81

### Banking & Money Supply Indicators (₹ Cr)

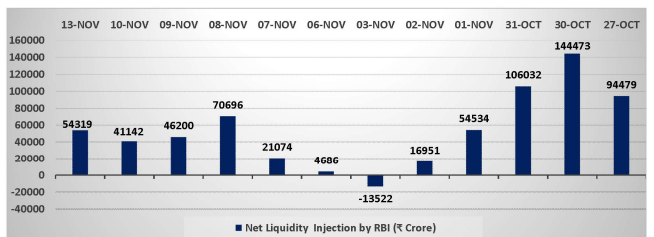
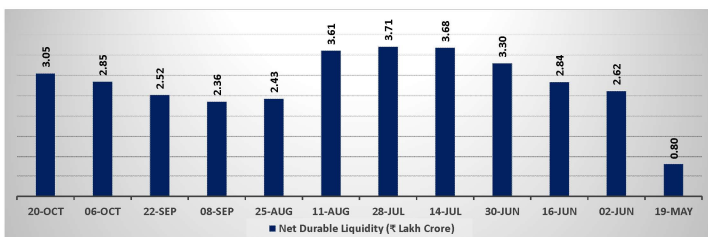
Particulars	As on Oct. 20, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19513328	13.4	1469414
Bank Credit	15425809	19.7	1750573
Non - food Credit	15405968	19.8	1750638
Banks Investment in G-Sec	6062450	20.0	647301
Broad Money M3	23603281	10.8	1259521
Reserve Money (as on November 3, 2023)	4382676	5.9	(4083)
Forex Reserves (USD bn) (as on November 3, 2023)	591	11.5	12

\*Change during the financial year

## Money Market Operations

Rates	13-Nov	10-Nov	Total Mkt Volume (₹ Cr)
Call	6.79%	6.80%	10218
Repo	6.80%	6.81%	143156
TREP	6.78%	6.78%	317091

### TOTAL MARKET VOLUME



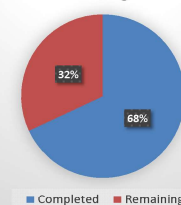
## Market Borrowings and Calendar

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	154000	1050000	1421000
Redemptions Till Date	158764	53925	212689	312739
Net Amount Raised Till Date	737236	100075	837311	1108261
SDL	358022	111989	470011	758237
Tbills	728000	144000	872000	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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