

Interest Rate Market

TOP TRADED SECURITIES ON 15 - December - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2943	100.01	7.18	38542	99.49
7.18% GS 2037	590	99.11	7.28	6901	98.36
7.37% GS 2028	378	101.19	7.07	6098	100.56
7.38% GS 2027	283	100.93	7.07	4965	100.44
7.06% GS 2028	245	99.95	7.07	4663	99.34

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	83593
SDL	2437
T-Bills	3589

(₹ Cr)

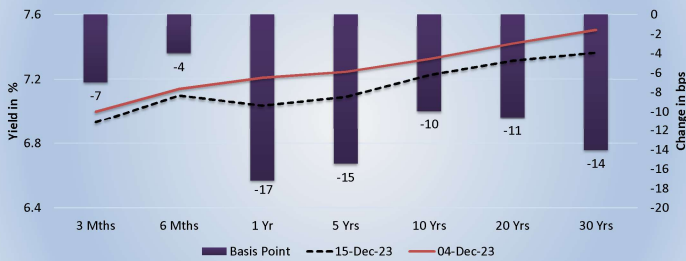
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(1749)	(106)	95	(1760)
Public Sector Banks	(6637)	(35)	(15)	(6687)
Private Sector Banks	5269	23	810	6102
Mutual Funds	(1748)	(144)	(1825)	(3716)
Foreign Banks	1774	213	280	2267
Others	3090	48	655	3794

Indian Economic Indicators

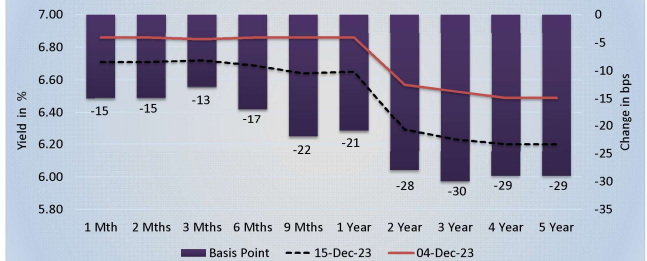
Indicator	Rates (%)
WPI (Nov'23)	0.26%
Core Inflation (Nov'23)	4.10%
CPI (Nov'23)	5.55%
GDP Growth (Q2 FY24)	7.60%
IIP (y-o-y Oct'23)	11.7%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	15-Dec	Dec-23	FY 2023-24	FY 2022-23
Debt	1544	8937	58425	(9930)
Equity	3474	42733	174404	(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)

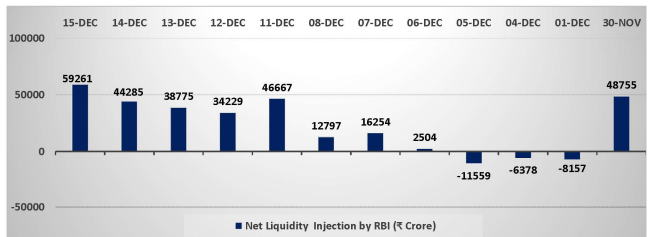
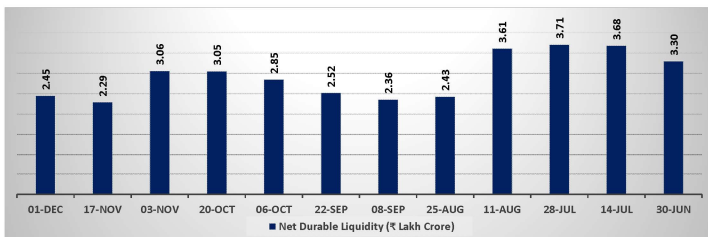
Particulars	As on Dec. 1, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19880901	13.4	1836988
Bank Credit	15829769	20.8	2154533
Non - food Credit	15788076	20.9	2132746
Banks Investment in G-Sec	6034229	17.8	619081
Broad Money M3	24033687	11.2	1689926
Reserve Money (as on December 8, 2023)	4400720	6.2	13961
Forex Reserves (USD bn) (as on December 8, 2023)	607	7.6	28

*Change during the financial year

Money Market Operations

Rates	15-Dec	14-Dec	Total Mkt Volume (₹ Cr)
Call	6.75%	6.76%	11369
Repo	6.68%	6.78%	164653
TREP	6.67%	6.75%	329845

TOTAL MARKET VOLUME



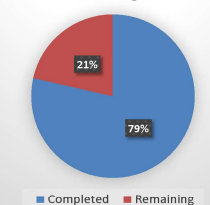
Market Borrowings and Calendar

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	316000	1212000	1421000
Redemptions Till Date	158764	221832	380596	312739
Net Amount Raised Till Date	737236	94168	831404	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

Govt. Borrowing Indicator



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