

Interest Rate Market

TOP TRADED SECURITIES ON 16 - November - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1390	99.67	7.23	12581	99.28
7.18% GS 2037	396	98.66	7.33	4496	98.19
7.59% GS 2026	9	100.76	7.19	1210	100.73
4.56% GS 2023	41	99.92	6.85	1085	99.89
GOI F GS 2033	32	101.34	8.12	1040	101.21

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	32715
SDL	1395
T-Bills	10996

(₹ Cr)

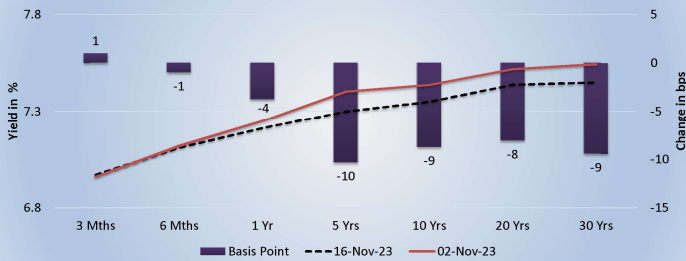
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(1386)	(342)	(1026)	(2755)
Public Sector Banks	(1055)	40	(795)	(1810)
Private Sector Banks	1149	108	3751	5007
Mutual Funds	(535)	112	(3540)	(3963)
Foreign Banks	659	161	135	955
Others	1169	(78)	1475	2566

Indian Economic Indicators

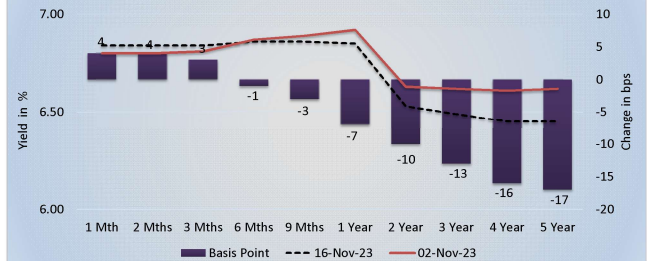
Indicator	Rates (%)
WPI (Oct'23)	-0.52%
Core Inflation (Oct'23)	4.20%
CPI (Oct'23)	4.87%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Sep'23)	5.8%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	16-Nov	Nov-23	FY 2023-24	FY 2022-23
Debt	1072	10701	45330	(9930)
Equity	1523	108	122777	(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)

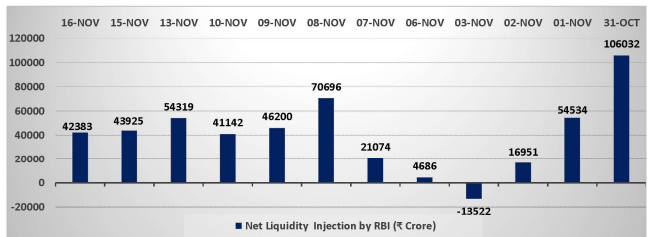
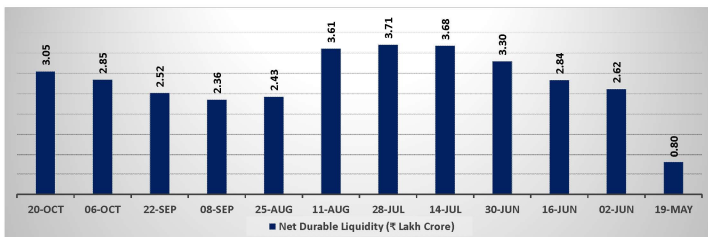
Particulars	As on Oct. 20, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19513328	13.4	1469414
Bank Credit	15425809	19.7	1750573
Non - food Credit	15405968	19.8	1750638
Banks Investment in G-Sec	6062450	20.0	647301
Broad Money M3	23603281	10.8	1259521
Reserve Money (as on November 3, 2023)	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	16-Nov	15-Nov	Total Mkt Volume (₹ Cr)
Call	6.78%	6.79%	10717
Repo	6.81%	6.81%	153384
TREP	6.77%	6.77%	321964

TOTAL MARKET VOLUME



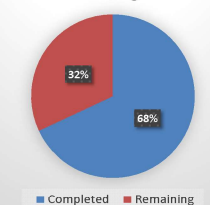
Market Borrowings and Calendar

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	168000	896000	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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