

## Interest Rate Market

### TOP TRADED SECURITIES ON 17 - November - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2598	99.75	7.21	35600	99.28
7.18% GS 2037	777	98.74	7.33	8460	98.19
7.30% GS 2053	172	98.53	7.42	2807	98.11
7.37% GS 2028	134	100.70	7.20	2330	100.49
7.38% GS 2027	67	100.56	7.20	1937	100.39

### Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	61846
SDL	877
T-Bills	5476

(₹ Cr)

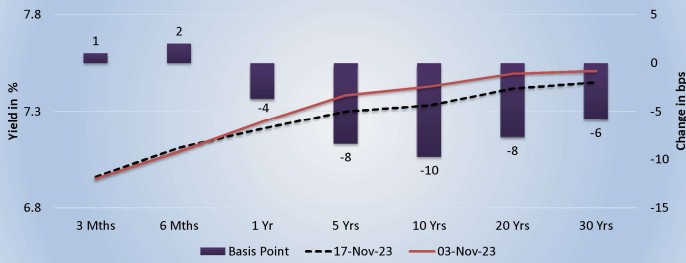
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(2)	(86)	(130)	(218)
Public Sector Banks	(5371)	42	(280)	(5609)
Private Sector Banks	8343	118	(228)	8233
Mutual Funds	1157	85	(220)	1022
Foreign Banks	(4417)	(81)	400	(4098)
Others	290	(78)	459	670

### Indian Economic Indicators

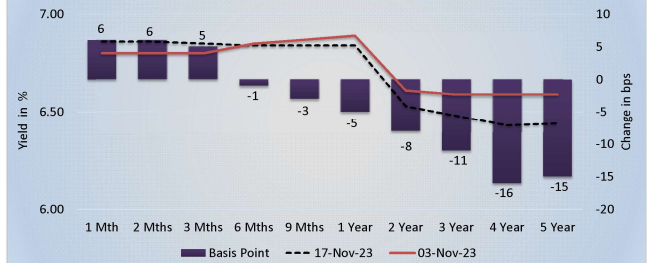
Indicator	Rates (%)
WPI (Oct'23)	-0.52%
Core Inflation (Oct'23)	4.20%
CPI (Oct'23)	4.87%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Sep'23)	5.8%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

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



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

	17-Nov	Nov-23	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)	1629	12330	46959	(9930)
Debt	1325	1433	124103	(40300)
Equity				
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)

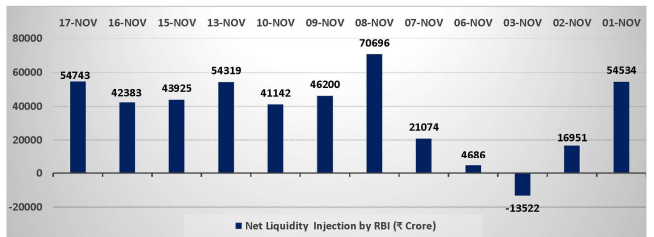
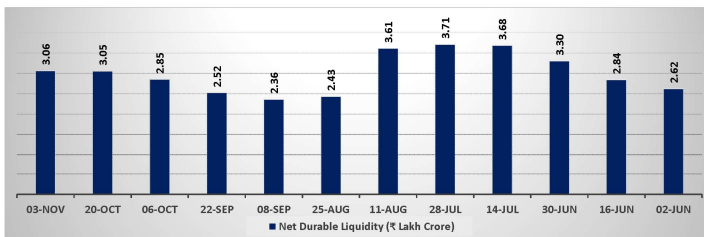
Particulars	As on Nov. 3, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19712355	13.5	1668441
Bank Credit	15565673	20.4	1890438
Non - food Credit	15542870	20.6	1887540
Banks Investment in G-Sec	6112343	20.3	697195
Broad Money M3	23815816	11.0	1472056
Reserve Money (as on November 10, 2023)	4421793	7.0	35035
Forex Reserves (USD bn) (as on November 10, 2023)	590	8.4	12

\*Change during the financial year

## Money Market Operations

Rates	17-Nov	16-Nov	Total Mkt Volume (₹ Cr)
Call	6.81%	6.78%	10032
Repo	6.80%	6.81%	150683
TREP	6.77%	6.77%	329085

### TOTAL MARKET VOLUME



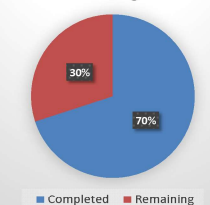
## Market Borrowings and Calendar

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	184000	1080000	1421000
Redemptions Till Date	158764	53925	212689	312739
Net Amount Raised Till Date	737236	130075	867311	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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