

Interest Rate Market

TOP TRADED SECURITIES ON 20 - November - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1661	99.57	7.24	16469	99.64
7.18% GS 2037	321	98.48	7.36	3603	98.63
7.38% GS 2027	56	100.44	7.23	1550	100.55
4.56% GS 2023	33	99.95	6.89	1187	99.93
7.30% GS 2053	88	98.37	7.44	802	98.57

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	29107
SDL	1023
T-Bills	2124

(₹ Cr)

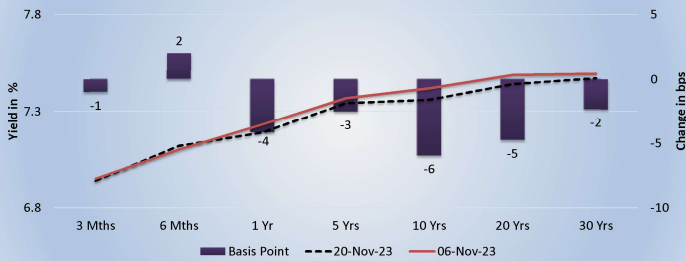
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(3173)	(152)	(78)	(3403)
Public Sector Banks	1542	13	5	1560
Private Sector Banks	(905)	287	(397)	(1015)
Mutual Funds	(344)	14	65	(265)
Foreign Banks	1743	(135)	290	1898
Others	1136	(27)	116	1225

Indian Economic Indicators

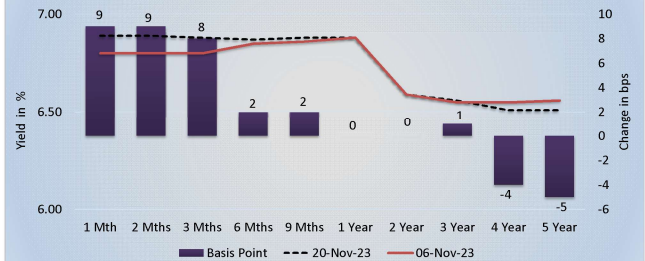
Indicator	Rates (%)
WPI (Oct'23)	-0.52%
Core Inflation (Oct'23)	4.20%
CPI (Oct'23)	4.87%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Sep'23)	5.8%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	20-Nov	Nov-23	FY 2023-24	FY 2022-23
Debt	(174)	12156	46785	(9930)
Equity	(373)	1061	123730	(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)

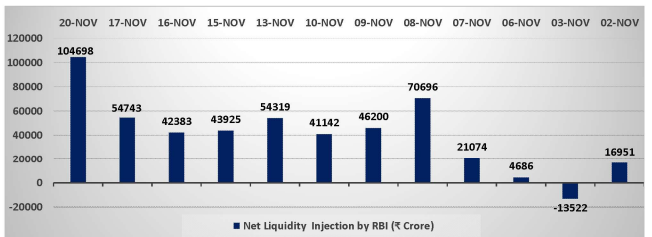
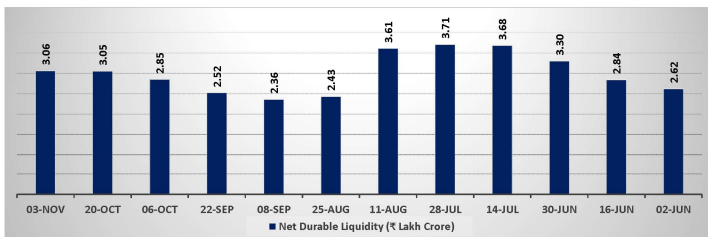
Particulars	As on Nov. 3, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19712355	13.5	1668441
Bank Credit	15565673	20.4	1890438
Non - food Credit	15542870	20.6	1887540
Banks Investment in G-Sec	6112343	20.3	697195
Broad Money M3	23815816	11.0	1472056
Reserve Money (as on November 10, 2023)	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	20-Nov	17-Nov	Total Mkt Volume (₹ Cr)
Call	6.79%	6.81%	12067
Repo	6.81%	6.80%	157703
TREP	6.78%	6.77%	323633

TOTAL MARKET VOLUME



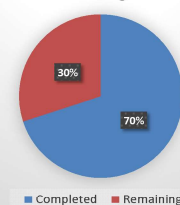
Market Borrowings and Calendar

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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