

Interest Rate Market

TOP TRADED SECURITIES ON 22 - November - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	2351	99.45	7.26	21764	99.64
7.18% GS 2037	324	98.38	7.37	3298	98.63
7.06% GS 2028	67	99.28	7.25	1227	99.45
7.32% GS 2030	59	100.24	7.27	1100	100.37
4.56% GS 2023	35	99.96	7.06	960	99.93

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	39722
SDL	1622
T-Bills	12545

(₹ Cr)

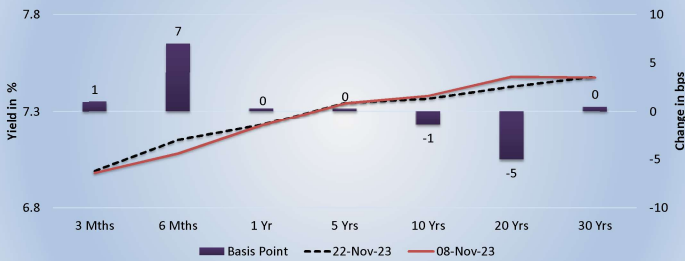
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(900)	(334)	(3180)	(4414)
Public Sector Banks	248	72	475	795
Private Sector Banks	(1928)	(176)	(489)	(2592)
Mutual Funds	711	(10)	4503	5204
Foreign Banks	1726	439	(1981)	184
Others	142	9	673	823

Indian Economic Indicators

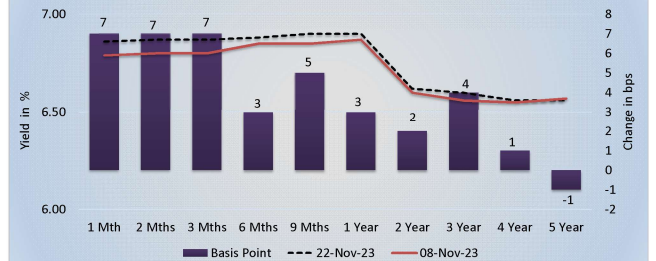
Indicator	Rates (%)
WPI (Oct'23)	-0.52%
Core Inflation (Oct'23)	4.20%
CPI (Oct'23)	4.87%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Sep'23)	5.8%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	22-Nov	Nov-23	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)				
Debt	678	12800	47429	(9930)
Equity	(153)	309	122979	(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)

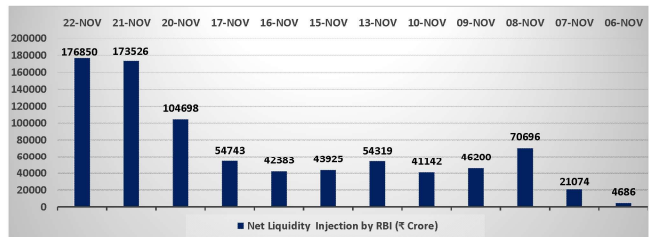
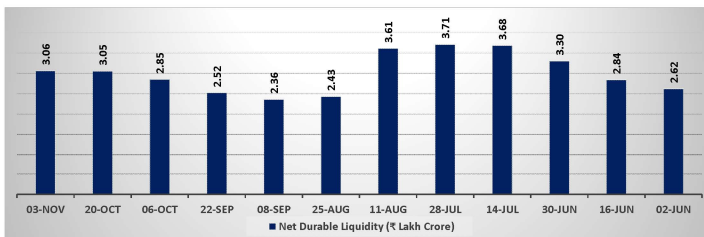
Particulars	As on Nov. 3, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19712355	13.5	1668441
Bank Credit	15565673	20.4	1890438
Non - food Credit	15542870	20.6	1887540
Banks Investment in G-Sec	6112343	20.3	697195
Broad Money M3	23815816	11.0	1472056
Reserve Money (as on November 10, 2023)	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	22-Nov	21-Nov	Total Mkt Volume (₹ Cr)
Call	6.81%	6.80%	11945
Repo	6.81%	6.81%	145300
TREP	6.79%	6.78%	345996

TOTAL MARKET VOLUME



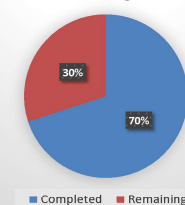
Market Borrowings and Calendar

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	123609	481631	758237
Tbills	728000	192000	920000	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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