

## Interest Rate Market

### TOP TRADED SECURITIES ON 24 - November - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1338	99.32	7.28	12505	99.64
7.18% GS 2037	673	98.21	7.39	8466	98.63
7.25% GS 2063	174	97.08	7.48	3125	97.90
7.37% GS 2028	64	100.43	7.26	1105	100.69
7.33% GS 2026	40	100.15	7.27	1067	100.29

### Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	37584
SDL	450
T-Bills	2588

(₹ Cr)

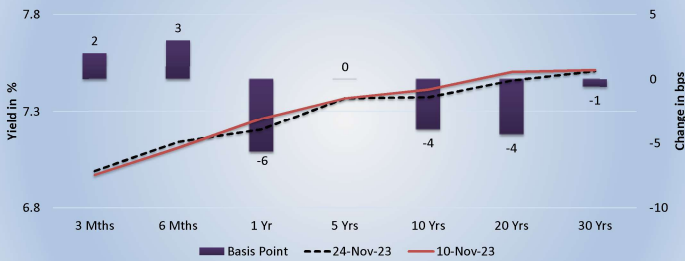
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(4075)	(122)	(355)	(4552)
Public Sector Banks	243	17	100	361
Private Sector Banks	213	75	(496)	(208)
Mutual Funds	828	30	336	1194
Foreign Banks	(887)	(85)	75	(897)
Others	3678	85	340	4102

### Indian Economic Indicators

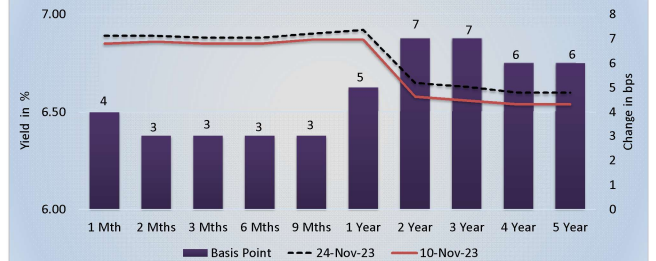
Indicator	Rates (%)
WPI (Oct'23)	-0.52%
Core Inflation (Oct'23)	4.20%
CPI (Oct'23)	4.87%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Sep'23)	5.8%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

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



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

FII Investment (₹ Cr)	24-Nov	Nov-23	FY 2023-24	FY 2022-23
Debt	(1705)	12399	47027	(9930)
Equity	1434	378	123048	(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)

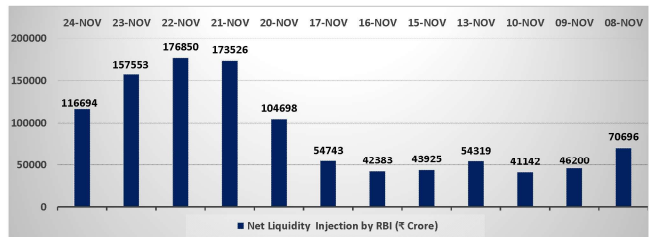
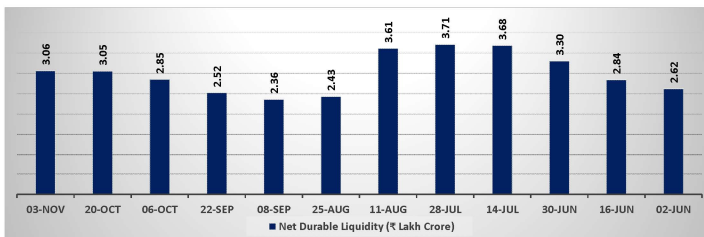
Particulars	As on Nov. 3, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19712355	13.5	1668441
Bank Credit	15565673	20.4	1890438
Non - food Credit	15542870	20.6	1887540
Banks Investment in G-Sec	6112343	20.3	697195
Broad Money M3	23815816	11.0	1472056
Reserve Money (as on November 17, 2023)	4403169	5.9	16410
Forex Reserves (USD bn) (as on November 17, 2023)	595	8.8	17

\*Change during the financial year

## Money Market Operations

Rates	24-Nov	23-Nov	Total Mkt Volume (₹ Cr)
Call	6.81%	6.79%	13373
Repo	6.80%	6.81%	169649
TREP	6.79%	6.80%	371722

### TOTAL MARKET VOLUME



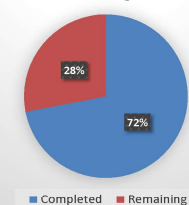
## Market Borrowings and Calendar

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	214000	1110000	1421000
Redemptions Till Date	158764	110498	269262	312739
Net Amount Raised Till Date	737236	103502	840738	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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