

Interest Rate Market

TOP TRADED SECURITIES ON 27 - December - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1050	99.90	7.19	8812	100.07
7.18% GS 2037	235	98.95	7.30	2851	99.11
GOI F GS 2028	30	99.41	7.93	1125	99.51
7.25% GS 2063	65	97.89	7.42	921	98.05
GOI F GS 2033	32	101.29	8.17	870	101.10

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	23868
SDL	3722
T-Bills	14486

(₹ Cr)

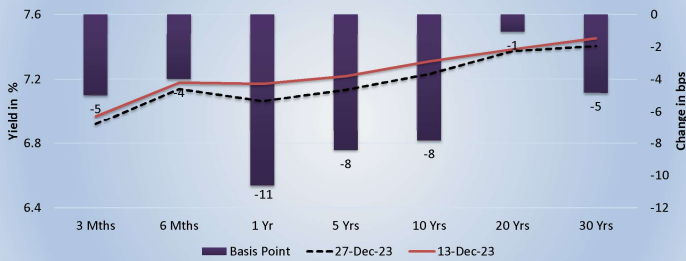
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(2106)	987	(2792)	(3912)
Public Sector Banks	1895	(445)	3707	5157
Private Sector Banks	(648)	128	386	(134)
Mutual Funds	(1342)	(848)	(1710)	(3901)
Foreign Banks	854	151	(2605)	(1600)
Others	1348	28	3014	4390

Indian Economic Indicators

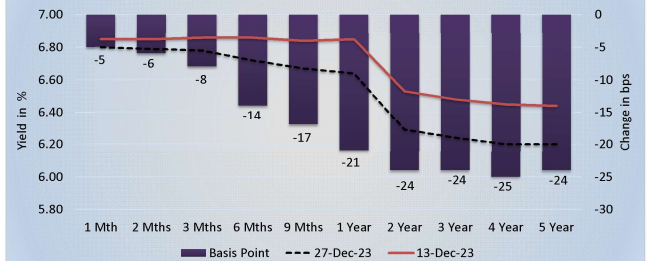
Indicator	Rates (%)
CPI (Nov'23)	5.55%
Core Inflation (Nov'23)	4.10%
WPI (Nov'23)	0.26%
IIP (y-o-y Oct'23)	11.7%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	27-Dec	Dec-23	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)				
Debt	(977)	16808	66297	(9930)
Equity	538	57275	188945	(40300)
FDI (US \$ Bn)	Oct-2023	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	8.37	41.50	71.36	84.84
Equity inflows	6.48	27.66	47.60	59.68
Reinvested earnings	1.69	10.93	19.11	19.35
Other capital	0.21	2.91	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

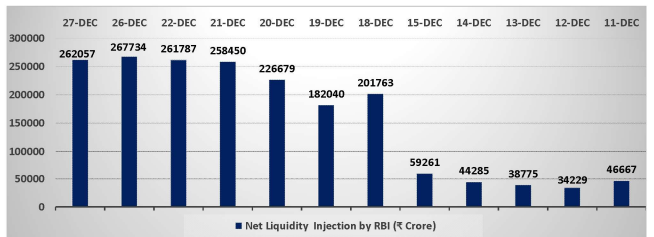
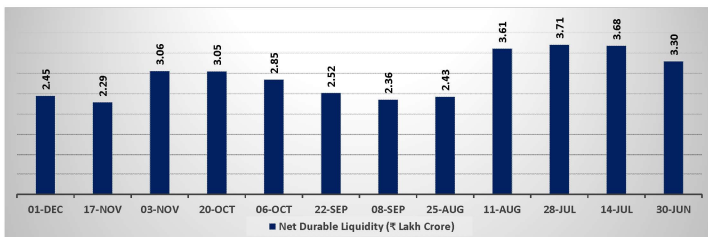
Particulars	As on Dec. 1, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19880901	13.4	1836988
Bank Credit	15829769	20.8	2154533
Non - food Credit	15788076	20.9	2132746
Banks Investment in G-Sec	6034229	17.8	619081
Broad Money M3	24033687	11.2	1689926
Reserve Money (as on December 15, 2023)	4440268	6.4	53509
Forex Reserves (USD bn) (as on December 15, 2023)	616	9.3	38

*Change during the financial year

Money Market Operations

Rates	27-Dec	26-Dec	Total Mkt Volume (₹ Cr)
Call	6.81%	6.81%	10460
Repo	6.81%	6.81%	130779
TREP	6.78%	6.79%	370601

TOTAL MARKET VOLUME



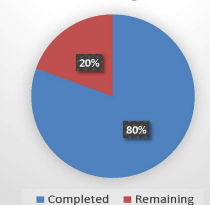
Market Borrowings and Calendar

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	346000	1242000	1421000
Redemptions Till Date	158764	221832	380596	312739
Net Amount Raised Till Date	737236	124168	861404	1108261
SDL	358022	227092	585114	758237
Tbills	728000	312000	1040000	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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