

## Interest Rate Market

### TOP TRADED SECURITIES ON 28 - December - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1310	99.82	7.20	12382	100.07
7.18% GS 2037	295	98.84	7.32	2755	99.11
GOI F GS 2033	47	101.33	8.16	1190	101.10
6.99% GS 2026	12	99.83	7.06	1050	99.85
GOI F GS 2028	31	99.41	7.93	885	99.51

### Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	31045
SDL	1889
T-Bills	8231

(₹ Cr)

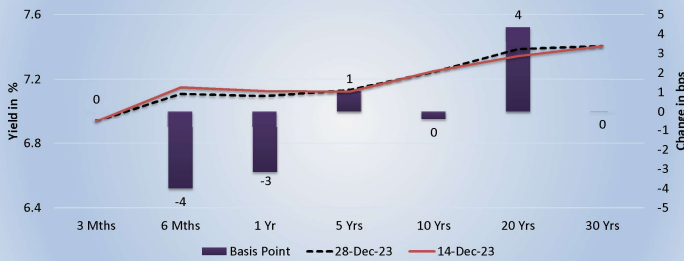
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(3166)	(109)	(1203)	(4479)
Public Sector Banks	1831	303	1120	3254
Private Sector Banks	(2448)	229	290	(1929)
Mutual Funds	1145	(325)	540	1360
Foreign Banks	10	(84)	(1100)	(1174)
Others	2628	(13)	353	2968

### Indian Economic Indicators

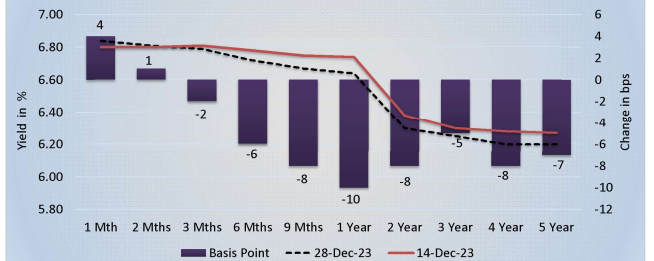
Indicator	Rates (%)
CPI (Nov'23)	5.55%
Core Inflation (Nov'23)	4.10%
WPI (Nov'23)	0.26%
IIP (y-o-y Oct'23)	11.7%
GDP Growth (Q2 FY24)	7.60%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%
SLR	18.00%

Source: RBI and MOSPI website

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



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

FII Investment (₹ Cr)	28-Dec	Dec-23	FY 2023-24	FY 2022-23
Debt	616	17425	66914	(9930)
Equity	3203	60478	192148	(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)

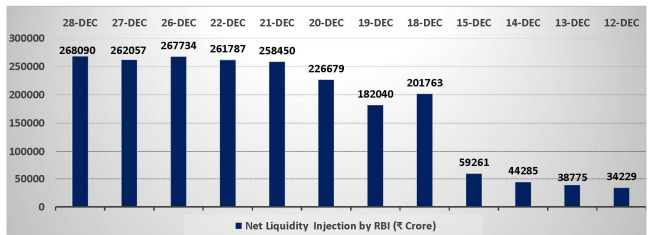
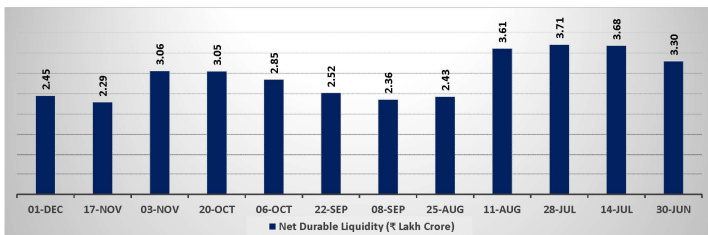
Particulars	As on Dec. 1, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19880901	13.4	1836988
Bank Credit	15829769	20.8	2154533
Non - food Credit	15788076	20.9	2132746
Banks Investment in G-Sec	6034229	17.8	619081
Broad Money M3	24033687	11.2	1689926
Reserve Money (as on December 15, 2023)	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	28-Dec	27-Dec	Total Mkt Volume (₹ Cr)
Call	6.80%	6.81%	11415
Repo	6.81%	6.81%	131002
TREP	6.77%	6.78%	335539

### TOTAL MARKET VOLUME



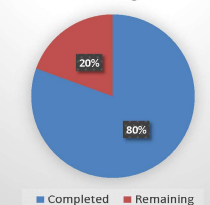
## Market Borrowings and Calendar

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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