

Interest Rate Market

TOP TRADED SECURITIES ON 28 - November - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1278	99.42	7.26	10959	99.47
7.18% GS 2037	451	98.23	7.39	4085	98.36
7.06% GS 2028	85	99.26	7.26	1361	99.29
7.26% GS 2033	48	99.71	7.30	1156	99.74
8.30% GS 2042	5	109.00	7.41	1005	109.22

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	27731
SDL	9197
T-Bills	3477

(₹ Cr)

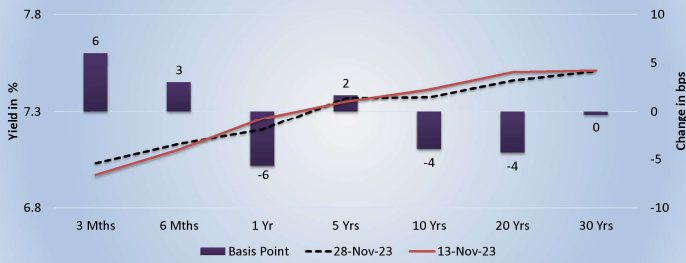
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(910)	(2370)	(320)	(3600)
Public Sector Banks	307	(159)	265	414
Private Sector Banks	777	1376	448	2601
Mutual Funds	(624)	816	160	352
Foreign Banks	807	(2553)	150	(1596)
Others	(357)	2889	(702)	1829

Indian Economic Indicators

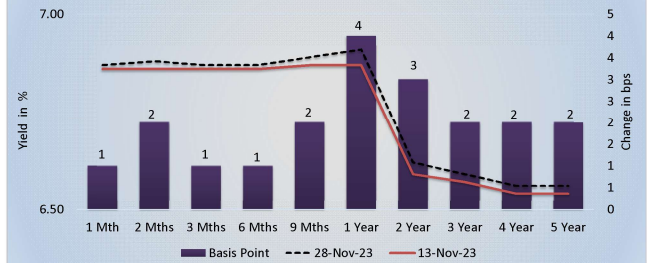
Indicator	Rates (%)
WPI (Oct'23)	-0.52%
Core Inflation (Oct'23)	4.20%
CPI (Oct'23)	4.87%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Sep'23)	5.8%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	28-Nov	Nov-23	FY 2023-24	FY 2022-23
Debt	1717	14116	48745	(9930)
Equity	2523	2901	125570	(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)

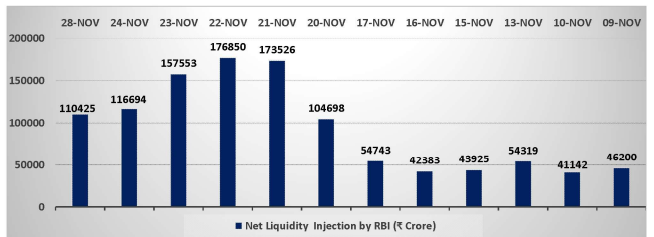
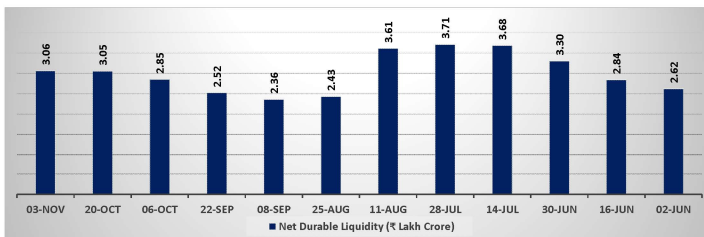
Particulars	As on Nov. 3, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19712355	13.5	1668441
Bank Credit	15565673	20.4	1890438
Non - food Credit	15542870	20.6	1887540
Banks Investment in G-Sec	6112343	20.3	697195
Broad Money M3	23815816	11.0	1472056
Reserve Money (as on November 17, 2023)	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	28-Nov	24-Nov	Total Mkt Volume (₹ Cr)
Call	6.81%	6.81%	15248
Repo	6.80%	6.80%	168315
TREP	6.79%	6.79%	388104

TOTAL MARKET VOLUME



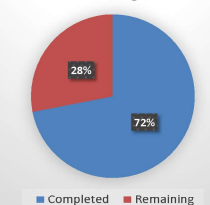
Market Borrowings and Calendar

Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2023-24	FY 2022-23
Gsec				
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	159409	517431	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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