

Interest Rate Market

TOP TRADED SECURITIES ON 30 - November - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1912	99.39	7.27	20068	99.47
7.18% GS 2037	399	98.20	7.39	3936	98.36
5.63% GS 2026	18	96.50	7.26	1710	96.50
7.26% GS 2033	114	99.61	7.32	1700	99.74
6.54% GS 2032	41	95.14	7.34	1660	95.27

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	45221
SDL	2335
T-Bills	3971

(₹ Cr)

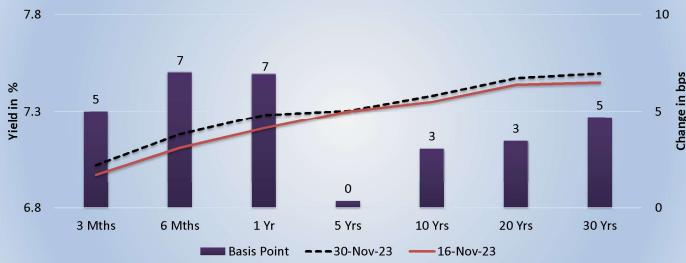
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(961)	11	108	(842)
Public Sector Banks	1386	54	0	1440
Private Sector Banks	(2858)	(180)	(1498)	(4537)
Mutual Funds	(1565)	47	220	(1298)
Foreign Banks	3405	(90)	132	3448
Others	593	158	1039	1789

Indian Economic Indicators

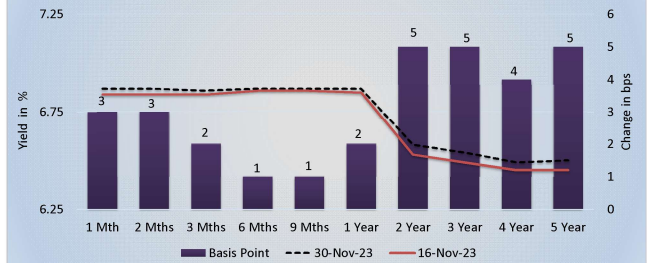
Indicator	Rates (%)
WPI (Oct'23)	-0.52%
Core Inflation (Oct'23)	4.20%
CPI (Oct'23)	4.87%
GDP Growth (Q2 FY24)	7.60%
IIP (y-o-y Sep'23)	5.8%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	30-Nov	Nov-23	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)	304	14860	49489	(9930)
Debt	4313	9001	131670	(40300)
Equity				
FDI (US \$ Bn)	304	14860	49489	(9930)
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)

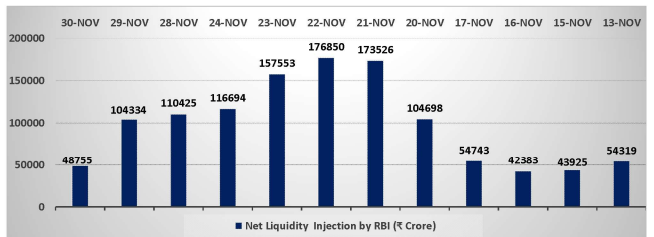
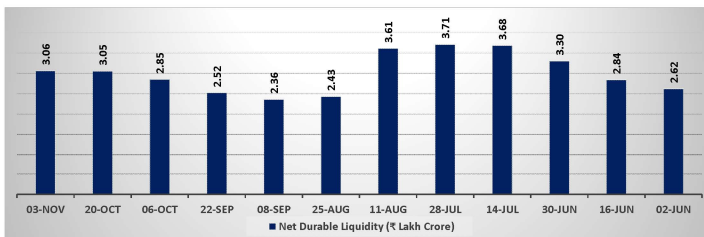
Particulars	As on Nov. 3, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19712355	13.5	1668441
Bank Credit	15565673	20.4	1890438
Non - food Credit	15542870	20.6	1887540
Banks Investment in G-Sec	6112343	20.3	697195
Broad Money M3	23815816	11.0	1472056
Reserve Money (as on November 17, 2023)	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	30-Nov	29-Nov	Total Mkt Volume (₹ Cr)
Call	6.78%	6.79%	11115
Repo	6.78%	6.79%	140345
TREP	6.76%	6.77%	351037

TOTAL MARKET VOLUME



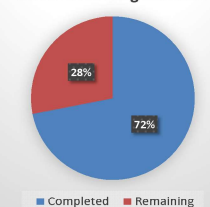
Market Borrowings and Calendar

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	142998	301762	312739
Net Amount Raised Till Date	737236	71002	808238	1108261
SDL	358022	159409	517431	758237
Tbills	728000	216000	944000	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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