

## Interest Rate Market

### TOP TRADED SECURITIES ON 4 - December - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1535	99.38	7.27	16593	99.39
7.18% GS 2037	420	98.16	7.40	5308	98.19
7.30% GS 2053	153	97.40	7.52	1916	97.50
7.37% GS 2028	123	100.49	7.25	1545	100.46
7.17% GS 2030	60	99.45	7.28	1145	99.41

### Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	34020
SDL	1312
T-Bills	3782

(₹ Cr)

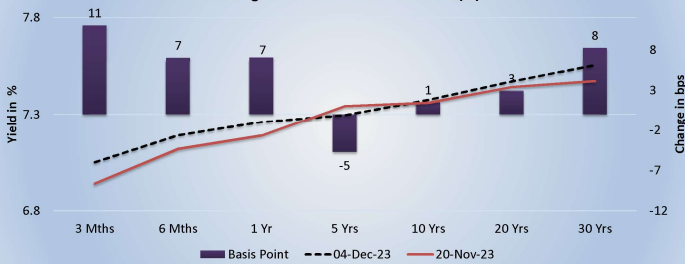
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	20	161	52	234
Public Sector Banks	(561)	60	535	34
Private Sector Banks	(2526)	237	(419)	(2708)
Mutual Funds	369	(157)	1515	1728
Foreign Banks	1928	(220)	(970)	738
Others	770	(82)	(713)	(25)

### Indian Economic Indicators

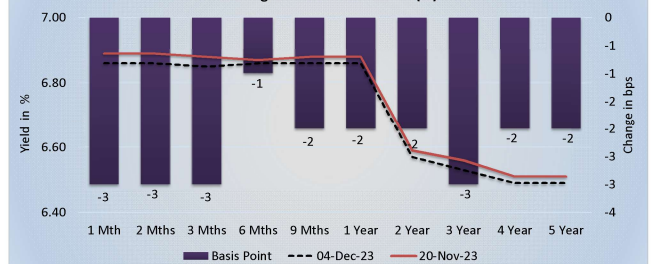
Indicator	Rates (%)
WPI (Oct'23)	-0.52%
Core Inflation (Oct'23)	4.20%
CPI (Oct'23)	4.87%
GDP Growth (Q2 FY24)	7.60%
IIP (y-o-y Sep'23)	5.8%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

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



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

FII Investment (₹ Cr)	4-Dec	Dec-23	FY 2023-24	FY 2022-23
Debt	1092	1002	50490	(9930)
Equity	5717	15462	147132	(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)

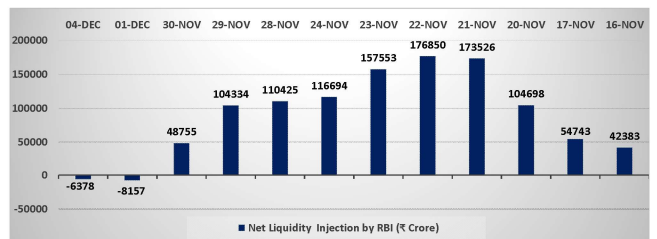
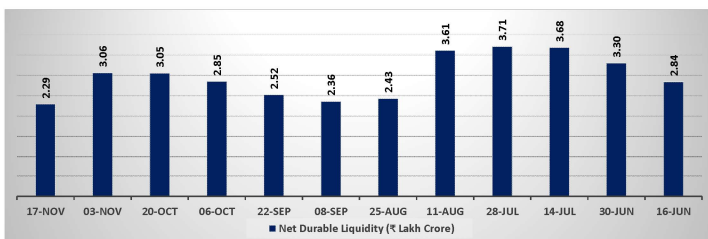
Particulars	As on Nov. 17, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19651777	13.6	1607863
Bank Credit	15620554	20.6	1945319
Non - food Credit	15580294	20.8	1924964
Banks Investment in G-Sec	6069868	19.3	654720
Broad Money M3	23805729	11.2	1461968
Reserve Money (as on November 24, 2023)	4424231	6.7	37472
Forex Reserves (USD bn) (as on November 24, 2023)	598	8.7	19

\*Change during the financial year

## Money Market Operations

Rates	04-Dec	01-Dec	Total Mkt Volume (₹ Cr)
Call	6.74%	6.79%	13049
Repo	6.77%	6.77%	152880
TREP	6.75%	6.75%	393873

### TOTAL MARKET VOLUME



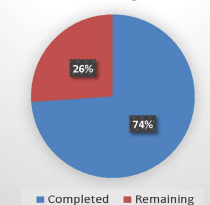
## Market Borrowings and Calendar

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	244000	1140000	1421000
Redemptions Till Date	158764	142998	301762	312739
Net Amount Raised Till Date	737236	101002	838238	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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