

Interest Rate Market

TOP TRADED SECURITIES ON 6 - December - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1944	99.52	7.25	16480	99.39
7.18% GS 2037	504	98.39	7.37	6670	98.19
7.38% GS 2027	124	100.45	7.23	2173	100.37
7.17% GS 2030	46	99.59	7.25	1495	99.41
7.26% GS 2033	136	99.78	7.29	1350	99.62

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	37722
SDL	1274
T-Bills	16937

(₹ Cr)

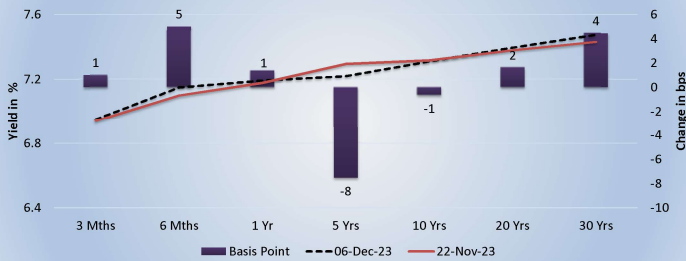
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(1636)	221	(4102)	(5517)
Public Sector Banks	(1184)	157	(465)	(1492)
Private Sector Banks	843	(66)	(3232)	(2456)
Mutual Funds	271	(370)	8633	8533
Foreign Banks	1060	7	(2005)	(938)
Others	647	51	1171	1869

Indian Economic Indicators

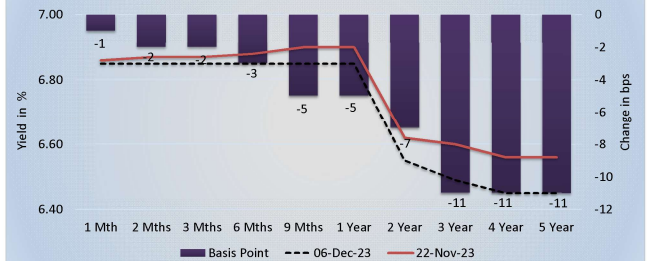
Indicator	Rates (%)
WPI (Oct'23)	-0.52%
Core Inflation (Oct'23)	4.20%
CPI (Oct'23)	4.87%
GDP Growth (Q2 FY24)	7.60%
IIP (y-o-y Sep'23)	5.8%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	6-Dec	Dec-23	FY 2023-24	FY 2022-23
Debt	2041	5679	55168	(9930)
Equity	5795	26759	158429	(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)

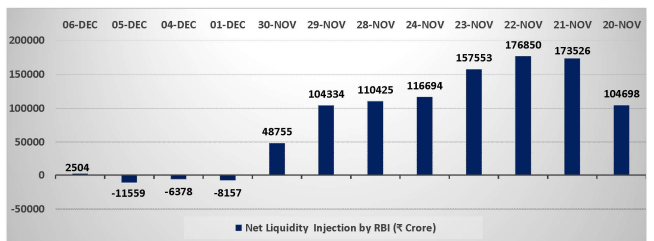
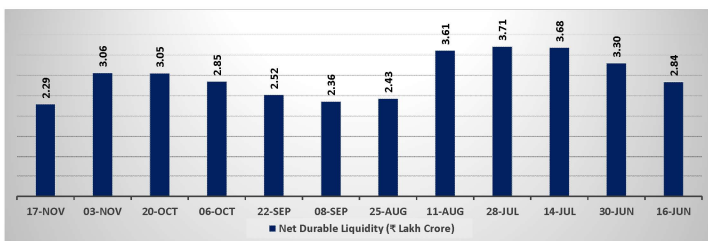
Particulars	As on Nov. 17, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19651777	13.6	1607863
Bank Credit	15620554	20.6	1945319
Non - food Credit	15580294	20.8	1924964
Banks Investment in G-Sec	6069868	19.3	654720
Broad Money M3	23805729	11.2	1461968
Reserve Money (as on November 24, 2023)	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	06-Dec	05-Dec	Total Mkt Volume (₹ Cr)
Call	6.70%	6.72%	11998
Repo	6.75%	6.77%	158885
TREP	6.73%	6.74%	379527

TOTAL MARKET VOLUME



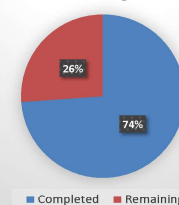
Market Borrowings and Calendar

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	174541	532563	758237
Tbills	728000	240000	968000	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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