

Interest Rate Market

TOP TRADED SECURITIES ON 9 - November - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1907	99.46	7.26	18009	98.91
7.18% GS 2037	405	98.41	7.36	5342	97.80
7.06% GS 2028	95	99.35	7.23	2290	99.03
5.74% GS 2026	14	96.03	7.23	1422	95.79
6.80% GS 2060	4	92.12	7.43	1015	91.12

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	38839
SDL	2054
T-Bills	5604

(₹ Cr)

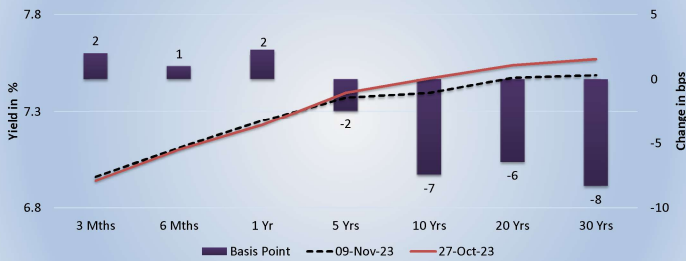
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(181)	(0)	(1237)	(1418)
Public Sector Banks	(512)	(23)	667	132
Private Sector Banks	601	(340)	(46)	215
Mutual Funds	(677)	93	(1174)	(1758)
Foreign Banks	661	(28)	1055	1689
Others	108	297	735	1140

Indian Economic Indicators

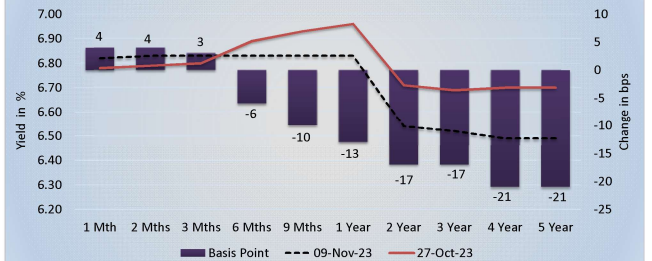
Indicator	Rates (%)
WPI (Sep'23)	-0.26%
Core Inflation (Sep'23)	4.80%
CPI (Sep'23)	5.02%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Aug'23)	10.30%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	9-Nov	Nov-23	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)				
Debt	1175	5202	39831	(9930)
Equity	(893)	(4343)	118326	(40300)
FDI (US \$ Bn)	Aug-2023	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	4.74	26.91	71.36	84.84
Equity inflows	3.03	16.97	47.60	59.68
Reinvested earnings	1.56	7.68	19.11	19.35
Other capital	0.15	2.26	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

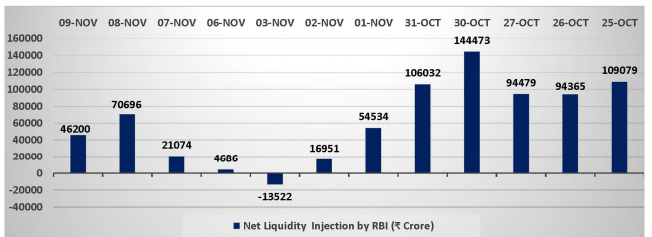
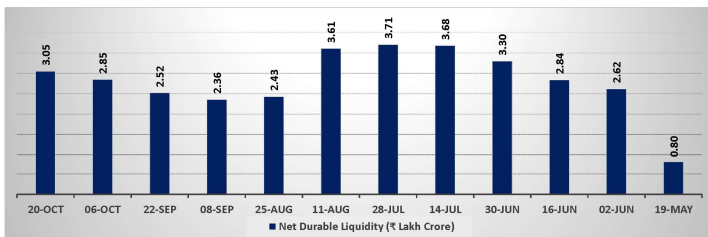
Particulars	As on Oct. 20, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19513328	13.4	1469414
Bank Credit	15425809	19.7	1750573
Non - food Credit	15405968	19.8	1750638
Banks Investment in G-Sec	6062450	20.0	647301
Broad Money M3	23603281	10.8	1259521
Reserve Money (as on October 27, 2023)	4345314	5.5	(41444)
Forex Reserves (USD bn) (as on October 27, 2023)	586	10.4	8

*Change during the financial year

Money Market Operations

Rates	09-Nov	08-Nov	Total Mkt Volume (₹ Cr)
Call	6.77%	6.79%	11879
Repo	6.80%	6.79%	142788
TREP	6.78%	6.76%	298278

TOTAL MARKET VOLUME



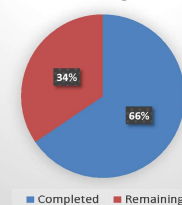
Market Borrowings and Calendar

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*	857000	154000	1011000	1421000
Redemptions Till Date	158764	53925	212689	312739
Net Amount Raised Till Date	698236	100075	798311	1108261
SDL	358022	99489	457511	758237
Tbills	728000	144000	872000	1421000
OMO Purchase^	555	0	555	
OMO Sale^	6655	10845	17500	

* including amount raised via green shoe

^ includes primary and secondary

Govt. Borrowing Indicator



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