

Interest Rate Market

TOP TRADED SECURITIES ON 10 - November - 2023

| Description | No. of Trades | Wtd Avg Price | Wtd Avg Yield | Volume | Previous week's Wtd Avg Price |
|---------------|---------------|---------------|---------------|--------|-------------------------------|
| 7.18% GS 2033 | 1208 | 99.18 | 7.30 | 14106 | 98.91 |
| 7.18% GS 2037 | 520 | 98.11 | 7.40 | 9545 | 97.80 |
| 7.25% GS 2063 | 138 | 97.20 | 7.47 | 5101 | 96.80 |
| 7.06% GS 2028 | 84 | 99.23 | 7.27 | 2030 | 99.03 |
| 7.10% GS 2029 | 24 | 99.01 | 7.32 | 810 | 98.84 |

Total Volume in Market (₹ Cr)

| Segment | Volume |
|---------|--------|
| G-Sec | 38433 |
| SDL | 384 |
| T-Bills | 2441 |

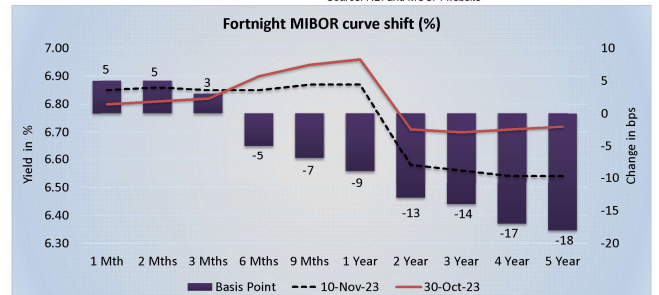
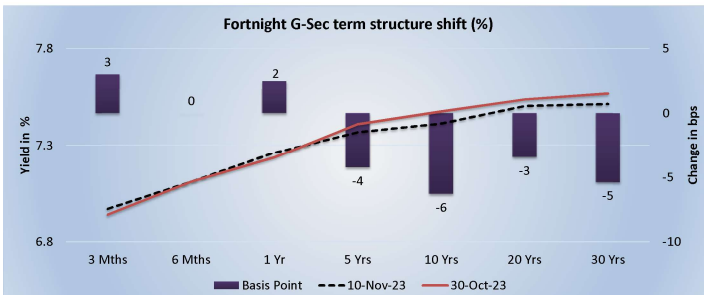
(₹ Cr)

| CATEGORY | G-Sec | SDL | T-Bills | NET BOUGHT |
|----------------------|--------|------|---------|------------|
| Primary Dealers | (2969) | 74 | (6) | (2901) |
| Public Sector Banks | 302 | 10 | 0 | 312 |
| Private Sector Banks | 675 | (34) | (769) | (127) |
| Mutual Funds | 372 | (34) | (325) | 13 |
| Foreign Banks | (406) | 0 | 500 | 94 |
| Others | 2027 | (17) | 600 | 2610 |

Indian Economic Indicators

| Indicator | Rates (%) |
|-------------------------|-----------|
| WPI (Sep'23) | -0.28% |
| Core Inflation (Sep'23) | 4.80% |
| CPI (Sep'23) | 5.02% |
| 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



FII's & FDI's Investments

| | 10-Nov | Nov-23 | FY 2023-24 | FY 2022-23 |
|-----------------------|----------|------------|------------|------------|
| FII Investment (₹ Cr) | | | | |
| Debt | 851 | 6053 | 40682 | (9930) |
| Equity | (1462) | (5806) | 116864 | (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 |

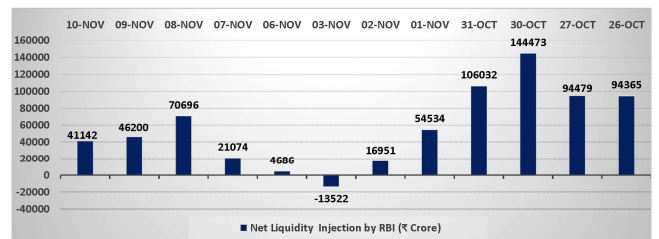
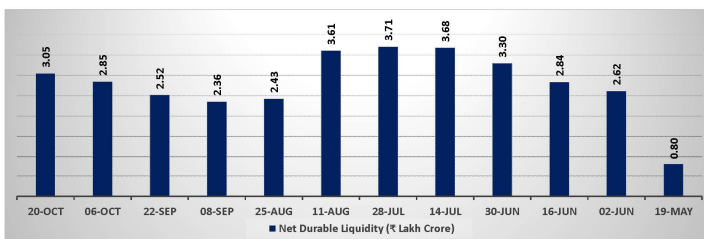
Banking & Money Supply Indicators (₹ Cr)

| 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 November 3, 2023) | 4382676 | 5.9 | (4083) |
| Forex Reserves (USD bn) (as on November 3, 2023) | 591 | 11.5 | 12 |

*Change during the financial year

Money Market Operations

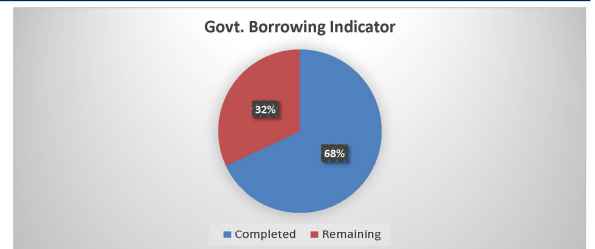
| Rates | 10-Nov | 09-Nov | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call | 6.80% | 6.77% | 10151 |
| Repo | 6.81% | 6.80% | 143245 |
| TREP | 6.78% | 6.78% | 306141 |



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 | 154000 | 1050000 | 1421000 |
| Redemptions Till Date | 158764 | 53925 | 212689 | 312739 |
| Net Amount Raised Till Date | 737236 | 100075 | 837311 | 1108261 |
| SDL | 358022 | 99489 | 457511 | 758237 |
| Tbills | 728000 | 144000 | 872000 | 1421000 |
| OMO Purchase^ | 555 | 0 | 555 | |
| OMO Sale^ | 6655 | 11423 | 18078 | |

* including amount raised via green shoe
^ includes primary and secondary



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