

Interest Rate Market

TOP TRADED SECURITIES ON 16 - October - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1635	98.91	7.34	14613	98.95
7.18% GS 2037	337	97.68	7.45	3932	97.71
7.17% GS 2030	61	98.84	7.40	1192	98.84
7.38% GS 2027	48	100.12	7.34	970	100.03
7.26% GS 2033	120	99.19	7.38	946	99.13

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	28235
SDL	772
T-Bills	2072

(₹ Cr)

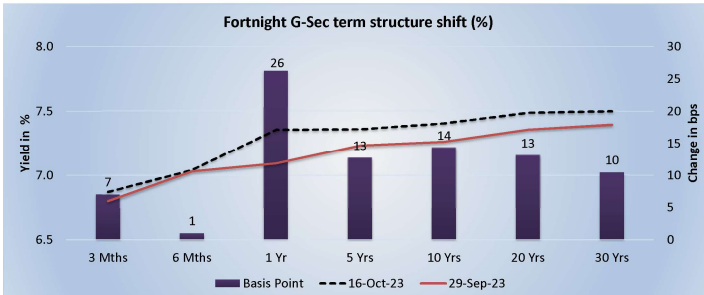
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(2069)	(85)	(216)	(2370)
Public Sector Banks	282	67	105	454
Private Sector Banks	840	46	314	1200
Mutual Funds	401	3	(620)	(216)
Foreign Banks	1325	(12)	165	1477
Others	(779)	(18)	251	(546)

Indian Economic Indicators

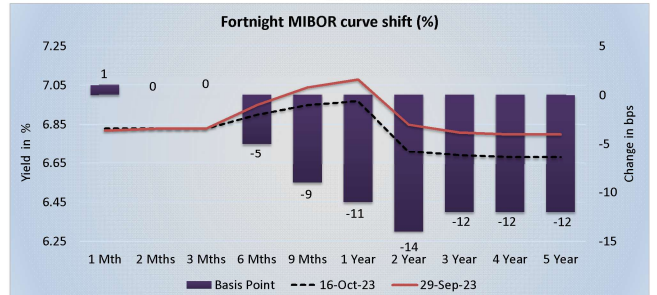
Indicator	Rates (%)
WPI (Sep'23)	-0.28%
Core Inflation (Sep'23)	4.80%
CPI (Sep'23)	5.02%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Aug'23)	10.30%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	16-Oct	Oct-23	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)	727	4734	32981	(9930)
Debt	382	(9403)	137815	(40300)
Equity				
FDI (US \$ Bn)	Jul-2023	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	4.39	21.96	71.36	84.84
Equity inflows	2.67	13.98	47.60	59.68
Reinvested earnings	1.56	5.95	19.11	19.35
Other capital	0.16	2.04	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

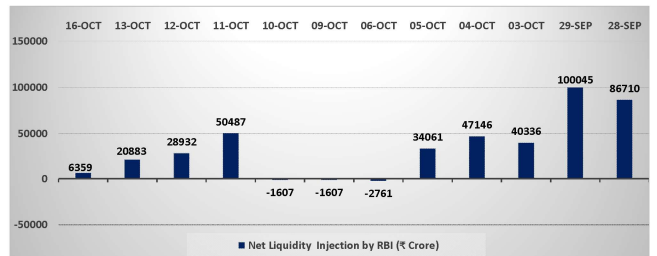
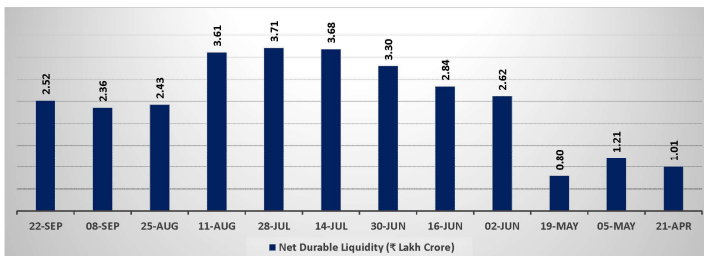
Particulars	As on Sep. 22, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19275842	13.2	1231928
Bank Credit	15151319	20.0	1476084
Non - food Credit	15132454	20.0	1477124
Banks Investment in G-Sec	5981356	17.8	566208
Broad Money M3	23357477	10.8	1013717
Reserve Money (as on October 6, 2023)	4389988	7.2	3229
Forex Reserves (USD bn) (as on October 6, 2023)	585	9.7	6

*Change during the financial year

Money Market Operations

Rates	16-Oct	13-Oct	Total Mkt Volume (₹ Cr)
Call	6.72%	6.73%	11931
Repo	6.71%	6.72%	146143
TREP	6.75%	6.76%	368817

TOTAL MARKET VOLUME

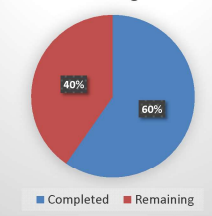


Market Borrowings and Calendar

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	64000	921000	1421000
Redemptions Till Date	158764	0	158764	312739
Net Amount Raised Till Date	698236	64000	762236	1108261
SDL	358022	32102	390124	758237
Tbills	728000	48000	776000	1421000
OMO Purchase^	555	0	555	
OMO Sale^	6655	3065	9720	

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

Govt. Borrowing Indicator



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