

Interest Rate Market

TOP TRADED SECURITIES ON 17 - October - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1728	99.01	7.32	16631	98.95
7.18% GS 2037	303	97.81	7.44	3912	97.71
7.17% GS 2030	108	98.96	7.37	1102	98.84
7.06% GS 2028	96	99.01	7.32	887	98.82
7.26% GS 2033	118	99.30	7.36	823	99.13

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	30771
SDL	5314
T-Bills	2337

(₹ Cr)

CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	518	(2101)	(565)	(2148)
Public Sector Banks	(308)	22	20	(265)
Private Sector Banks	(544)	(445)	(287)	(1277)
Mutual Funds	170	47	(180)	37
Foreign Banks	1415	165	950	2530
Others	(1251)	2312	63	1124

Indian Economic Indicators

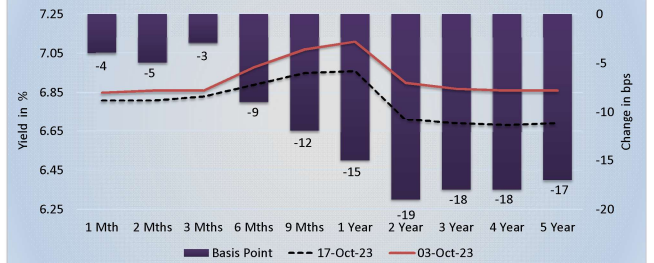
Indicator	Rates (%)
WPI (Sep'23)	-0.28%
Core Inflation (Sep'23)	4.80%
CPI (Sep'23)	5.02%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Aug'23)	10.30%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	17-Oct	Oct-23	FY 2023-24	FY 2022-23
Debt	512	5245	33492	(9930)
Equity	(393)	(9795)	137422	(40300)
FDI (US \$ Bn)		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)

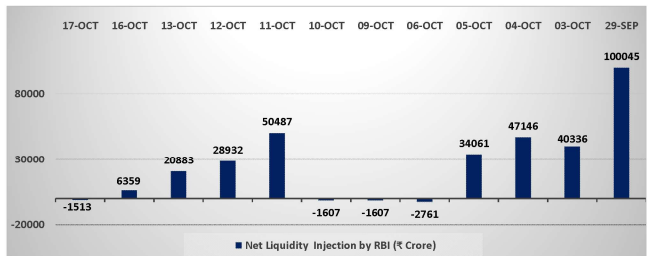
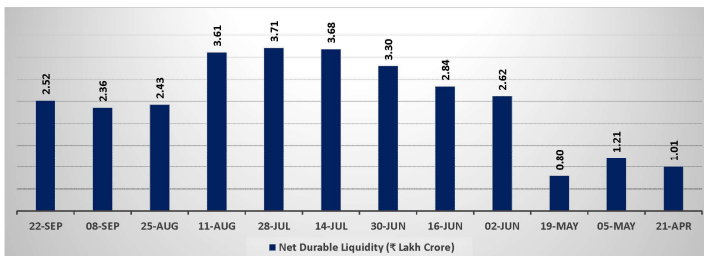
Particulars	As on Sep. 22, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19275842	13.2	1231928
Bank Credit	15151319	20.0	1476084
Non - food Credit	15132454	20.0	1477124
Banks Investment in G-Sec	5981356	17.8	566208
Broad Money M3	23357477	10.8	1013717
Reserve Money (as on October 6, 2023)	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	17-Oct	16-Oct	Total Mkt Volume (₹ Cr)
Call	6.72%	6.72%	10896
Repo	6.74%	6.71%	146753
TREP	6.74%	6.75%	377201

TOTAL MARKET VOLUME

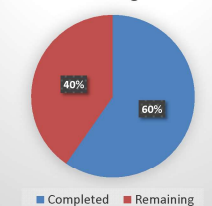


Market Borrowings and Calendar

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	48484	406506	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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