

## Interest Rate Market

### TOP TRADED SECURITIES ON 18 - October - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1714	98.82	7.35	15974	98.95
7.18% GS 2037	402	97.61	7.46	4414	97.71
7.17% GS 2030	124	98.85	7.40	1415	98.84
7.06% GS 2028	83	98.91	7.35	1070	98.82
7.30% GS 2053	27	97.34	7.52	690	97.32

### Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	28128
SDL	923
T-Bills	7730

(₹ Cr)

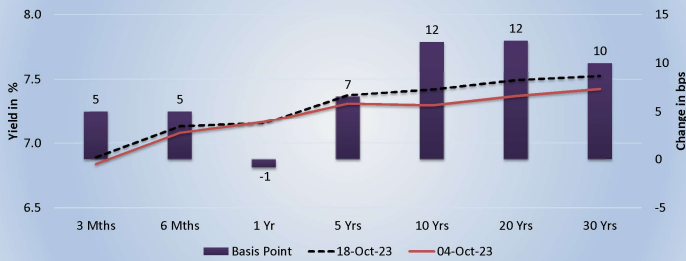
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(1692)	(228)	(3227)	(5147)
Public Sector Banks	863	80	(50)	893
Private Sector Banks	243	106	1702	2052
Mutual Funds	(529)	93	2474	2038
Foreign Banks	76	(14)	(1989)	(1927)
Others	1039	(37)	1089	2092

### Indian Economic Indicators

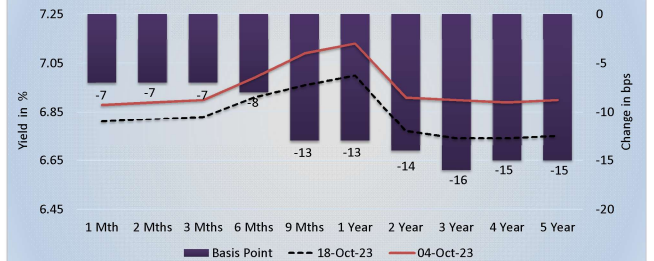
Indicator	Rates (%)
WPI (Sep'23)	-0.28%
Core Inflation (Sep'23)	4.80%
CPI (Sep'23)	5.02%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Aug'23)	10.30%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

### Fortnight G-Sec term structure shift (%)



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

FII Investment (₹ Cr)	18-Oct	Oct-23	FY 2023-24	FY 2022-23
Debt	149	5394	33641	(9930)
Equity	591	(9205)	138012	(40300)
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)

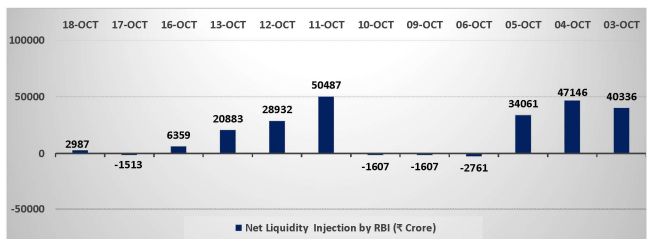
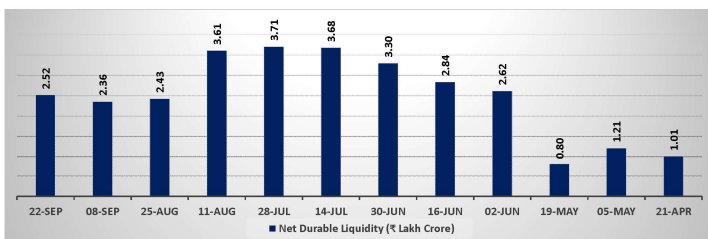
Particulars	As on Sep. 22, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19275842	13.2	1231928
Bank Credit	15151319	20.0	1476084
Non - food Credit	15132454	20.0	1477124
Banks Investment in G-Sec	5981356	17.8	566208
Broad Money M3	23357477	10.8	1013717
Reserve Money (as on October 6, 2023)	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	18-Oct	17-Oct	Total Mkt Volume (₹ Cr)
Call	6.73%	6.72%	11006
Repo	6.72%	6.74%	149783
TREP	6.74%	6.74%	366755

### TOTAL MARKET VOLUME



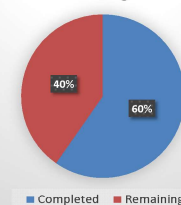
## Market Borrowings and Calendar

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	72000	800000	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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