

Interest Rate Market

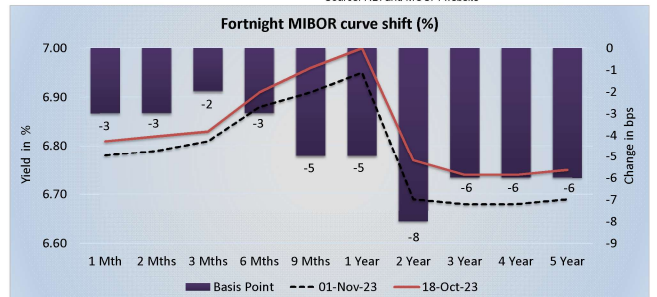
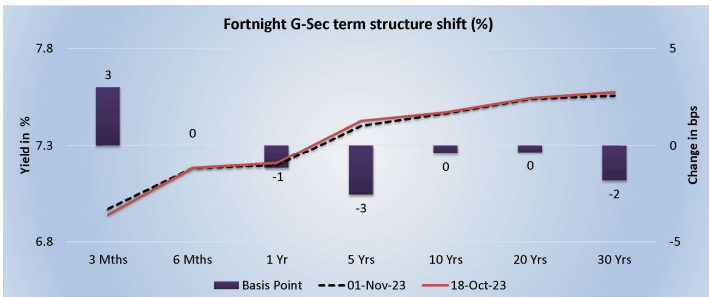
| TOP TRADED SECURITIES ON 1 - November - 2023 | | | | | |
|--|---------------|---------------|---------------|--------|-------------------------------|
| Description | No. of Trades | Wtd Avg Price | Wtd Avg Yield | Volume | Previous week's Wtd Avg Price |
| 7.18% GS 2033 | 1022 | 98.77 | 7.36 | 8885 | 98.78 |
| 7.18% GS 2037 | 209 | 97.62 | 7.46 | 2240 | 97.56 |
| 7.26% GS 2033 | 108 | 99.07 | 7.40 | 1556 | 99.05 |
| 7.41% GS 2036 | 14 | 99.80 | 7.43 | 422 | 99.76 |
| 4.56% GS 2023 | 30 | 99.84 | 6.73 | 405 | 99.80 |

| Total Volume in Market (₹ Cr) | |
|-------------------------------|--------|
| Segment | Volume |
| G-Sec | 18579 |
| SDL | 4072 |
| T-Bills | 14614 |

| CATEGORY (₹ Cr) | | | | |
|----------------------|--------|--------|---------|------------|
| CATEGORY | G-Sec | SDL | T-Bills | NET BOUGHT |
| Primary Dealers | (1397) | (1436) | (3459) | (6292) |
| Public Sector Banks | 155 | (51) | (1231) | (1127) |
| Private Sector Banks | (426) | 1156 | 2613 | 3342 |
| Mutual Funds | 481 | 221 | 3005 | 3707 |
| Foreign Banks | 304 | (78) | (1343) | (1117) |
| Others | 883 | 188 | 415 | 1486 |

| 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



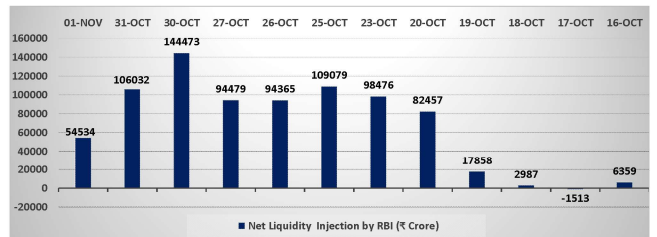
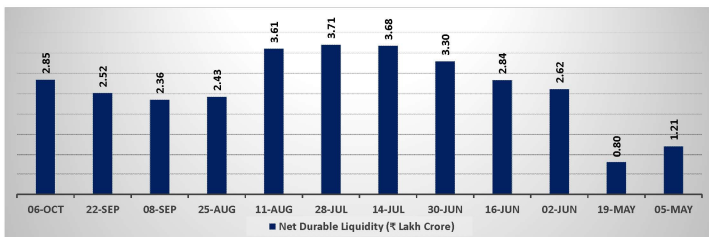
| FII's & FDI's Investments | | | | |
|---------------------------|----------|------------|------------|------------|
| | 1-Nov | Nov-23 | FY 2023-24 | FY 2022-23 |
| FII Investment (₹ Cr) | 799 | 799 | 35428 | (9930) |
| Debt | (433) | (433) | 122236 | (40300) |
| Equity | | | | |
| FDI (US \$ Bn) | 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 6, 2023 | y-o-y growth (%) | FY24 (Cumulative)* |
| Aggregate Deposits | 19607329 | 13.6 | 1563416 |
| Bank Credit | 15342741 | 19.3 | 1667506 |
| Non - food Credit | 15323461 | 19.4 | 1668132 |
| Banks Investment in G-Sec | 6061011 | 18.7 | 645863 |
| Broad Money M3 | 23686111 | 11.0 | 1342351 |
| Reserve Money (as on October 20, 2023) | 4355510 | 5.2 | (31249) |
| Forex Reserves (USD bn) (as on October 20, 2023) | 584 | 11.3 | 5 |

*Change during the financial year

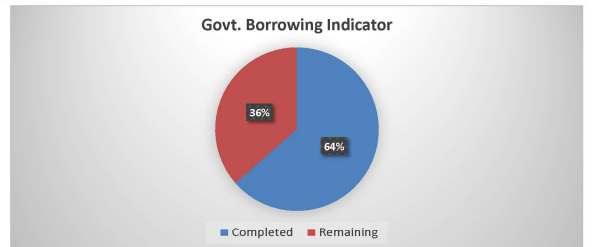
Money Market Operations

| Rates | 01-Nov | 31-Oct | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call | 6.77% | 6.78% | 11269 |
| Repo | 6.77% | 6.78% | 138114 |
| TREP | 6.76% | 6.76% | 326712 |



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 | 124000 | 981000 | 1421000 |
| Redemptions Till Date | 158764 | 0 | 158764 | 312739 |
| Net Amount Raised Till Date | 698236 | 124000 | 822236 | 1108261 |
| SDL | 358022 | 73739 | 431761 | 758237 |
| Tbills | 728000 | 120000 | 848000 | 1421000 |
| OMO Purchase^ | 555 | 0 | 555 | |
| OMO Sale^ | 6655 | 8020 | 14675 | |



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

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