

## Interest Rate Market

### TOP TRADED SECURITIES ON 26 - October - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1213	98.71	7.36	10395	98.83
7.18% GS 2037	338	97.48	7.47	3798	97.62
7.26% GS 2033	128	99.02	7.41	1466	99.06
7.06% GS 2028	82	98.88	7.36	1454	98.91
8.20% GS 2025	40	101.51	7.33	1255	101.52

### Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	29311
SDL	665
T-Bills	13951

(₹ Cr)

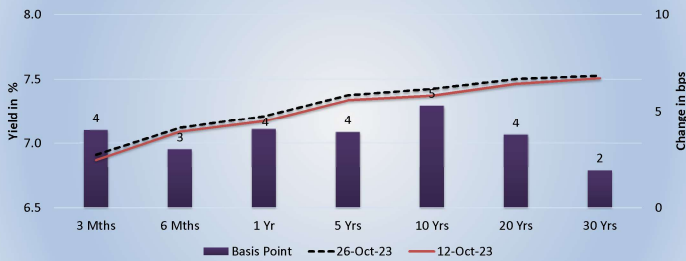
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(1774)	(100)	(263)	(2137)
Public Sector Banks	767	(37)	(345)	386
Private Sector Banks	353	166	(6701)	(6183)
Mutual Funds	(240)	11	3905	3675
Foreign Banks	1585	(13)	2110	3682
Others	(691)	(27)	1294	577

### Indian Economic Indicators

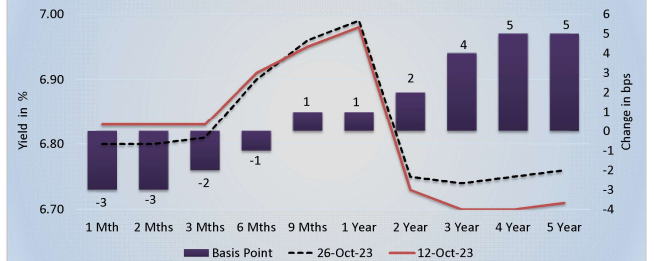
Indicator	Rates (%)
WPI (Sep'23)	-0.28%
Core Inflation (Sep'23)	4.80%
CPI (Sep'23)	5.02%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Aug'23)	10.30%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

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



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

FII Investment (₹ Cr)	26-Oct	Oct-23	FY 2023-24	FY 2022-23
Debt	(24)	6277	34524	(9930)
Equity	(4025)	(13960)	133257	(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)

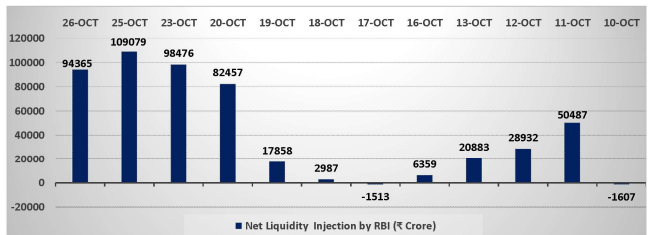
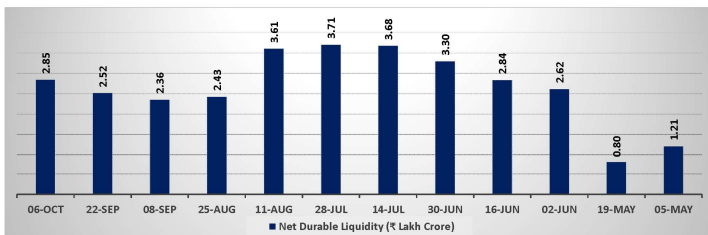
Particulars	As on Oct 6, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19607329	13.6	1563416
Bank Credit	15342741	19.3	1667506
Non - food Credit	15323461	19.4	1668132
Banks Investment in G-Sec	6061011	18.7	645863
Broad Money M3	23686111	11.0	1342351
Reserve Money (as on October 13, 2023)	4361653	6.1	(25106)
Forex Reserves (USD bn) (as on October 13, 2023)	586	10.9	7

\*Change during the financial year

## Money Market Operations

Rates	26-Oct	23-Oct	Total Mkt Volume (₹ Cr)
Call	6.77%	6.73%	12773
Repo	6.77%	6.76%	145869
TREP	6.76%	6.76%	374187

### TOTAL MARKET VOLUME



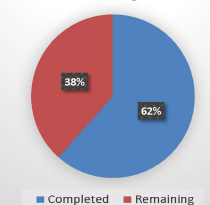
## Market Borrowings and Calendar

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	94000	951000	1421000
Redemptions Till Date	158764	0	158764	312739
Net Amount Raised Till Date	698236	94000	792236	1108261
SDL	358022	48484	406506	758237
Tbills	728000	96000	824000	1421000
OMO Purchase^	555	0	555	
OMO Sale^	6655	3845	10500	

\* including amount raised via green shoe

^ includes primary and secondary

### Govt. Borrowing Indicator



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