

Interest Rate Market

TOP TRADED SECURITIES ON 27 - October - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1355	98.82	7.35	14117	98.78
7.18% GS 2037	764	97.62	7.46	9978	97.56
7.25% GS 2063	68	96.47	7.53	5720	96.47
7.06% GS 2028	111	98.94	7.34	1956	98.92
7.17% GS 2030	60	98.91	7.38	1235	98.84

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	43414
SDL	663
T-Bills	7390

(₹ Cr)

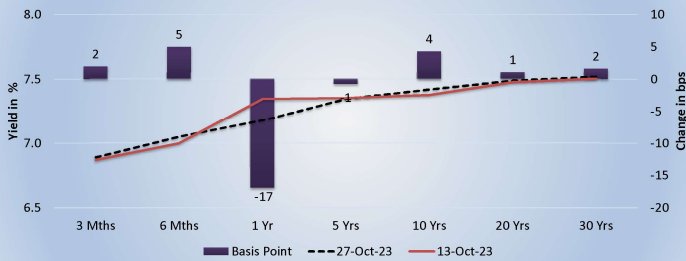
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(3894)	52	(127)	(3968)
Public Sector Banks	(331)	(12)	(1646)	(1989)
Private Sector Banks	(887)	(32)	(1277)	(2196)
Mutual Funds	1862	(121)	(480)	1261
Foreign Banks	(1544)	25	2805	1286
Others	4794	88	724	5606

Indian Economic Indicators

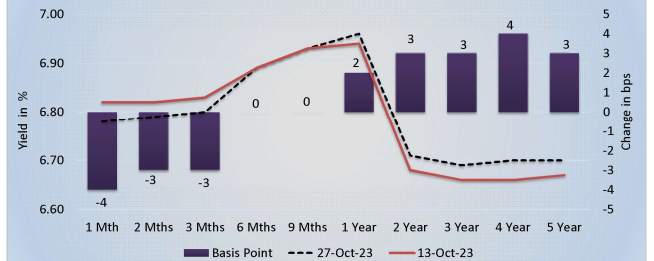
Indicator	Rates (%)
WPI (Sep'23)	-0.28%
Core Inflation (Sep'23)	4.80%
CPI (Sep'23)	5.02%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Aug'23)	10.30%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	27-Oct	Oct-23	FY 2023-24	FY 2022-23
Debt	(196)	6080	34327	(9930)
Equity	(6396)	(20356)	126861	(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)

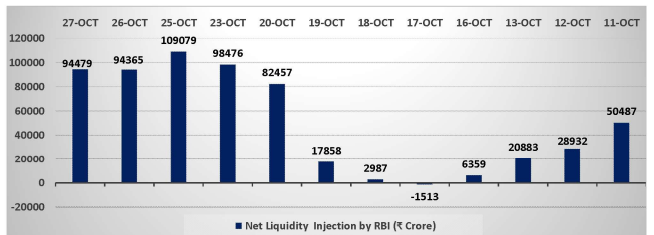
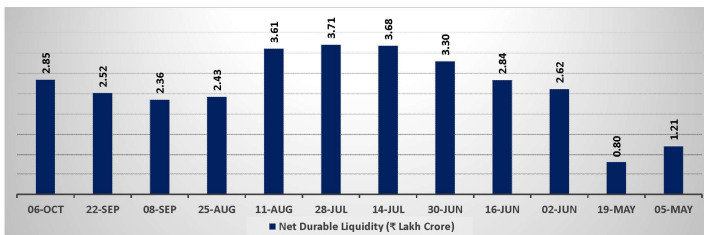
Particulars	As on Oct 6, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19607329	13.6	1563416
Bank Credit	15342741	19.3	1667506
Non - food Credit	15323461	19.4	1668132
Banks Investment in G-Sec	6061011	18.7	645863
Broad Money M3	23686111	11.0	1342351
Reserve Money (as on October 20, 2023)	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	27-Oct	26-Oct	Total Mkt Volume (₹ Cr)
Call	6.76%	6.77%	10607
Repo	6.76%	6.77%	149934
TREP	6.76%	6.76%	339910

TOTAL MARKET VOLUME



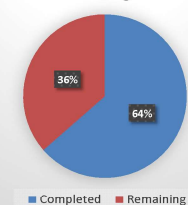
Market Borrowings and Calendar

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	124000	981000	1421000
Redemptions Till Date	158764	0	158764	312739
Net Amount Raised Till Date	698236	124000	822236	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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