

## Interest Rate Market

### TOP TRADED SECURITIES ON 30 - October - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	802	98.74	7.36	6454	98.78
7.18% GS 2037	114	97.54	7.47	997	97.56
7.33% GS 2026	1	100.02	7.32	700	100.00
4.48% GS 2023	19	99.99	7.05	595	99.95
7.06% GS 2028	27	98.89	7.35	470	98.92

### Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	13588
SDL	1317
T-Bills	8537

(₹ Cr)

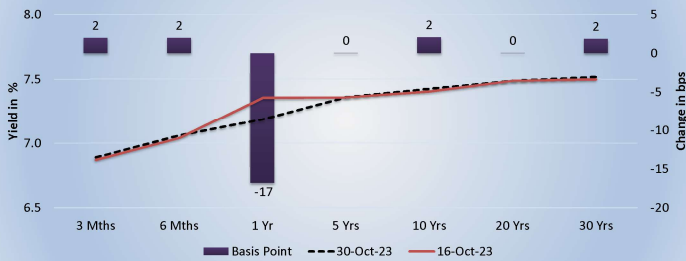
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(682)	(503)	(630)	(1815)
Public Sector Banks	457	(17)	(510)	(70)
Private Sector Banks	(1330)	116	(1511)	(2726)
Mutual Funds	(157)	(105)	(1985)	(2247)
Foreign Banks	965	497	3435	4897
Others	747	12	1202	1960

### Indian Economic Indicators

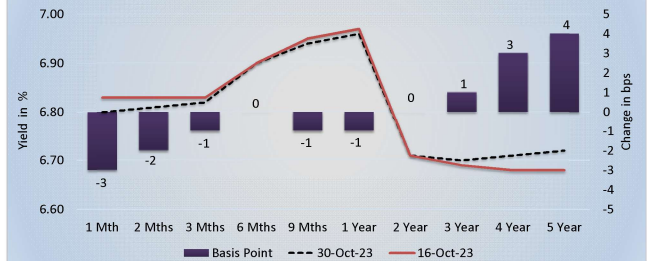
Indicator	Rates (%)
WPI (Sep'23)	-0.28%
Core Inflation (Sep'23)	4.80%
CPI (Sep'23)	5.02%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Aug'23)	10.30%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

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



### Fortnight MIBOR curve shift (%)



### FII's & FDI's Investments

FII Investment (₹ Cr)	30-Oct	Oct-23	FY 2023-24	FY 2022-23
Debt	235	6315	34562	(9930)
Equity	(2494)	(22850)	124367	(40300)
<b>FDI (US \$ Bn)</b>	<b>Aug-2023</b>	<b>FY 2023-24</b>	<b>FY 2022-23</b>	<b>FY 2021-22</b>
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)

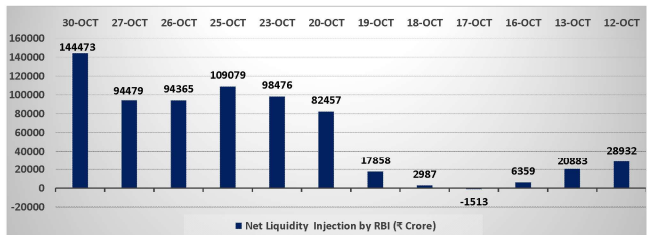
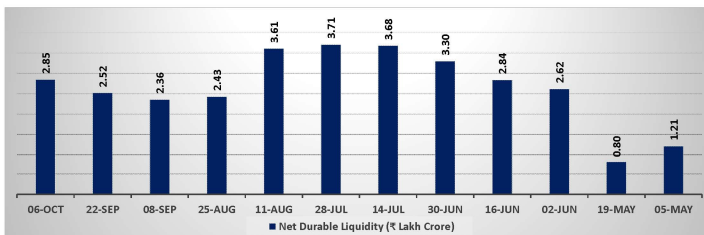
Particulars	As on Oct 6, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19607329	13.6	1563416
Bank Credit	15342741	19.3	1667506
Non - food Credit	15323461	19.4	1668132
Banks Investment in G-Sec	6061011	18.7	645863
Broad Money M3	23686111	11.0	1342351
Reserve Money (as on October 20, 2023)	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	30-Oct	27-Oct	Total Mkt Volume (₹ Cr)
Call	6.77%	6.76%	12464
Repo	6.77%	6.76%	151534
TREP	6.76%	6.76%	341199

### TOTAL MARKET VOLUME



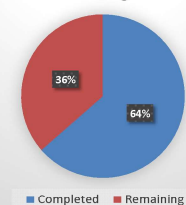
## Market Borrowings and Calendar

Market Borrowings	(Amt in ₹ Cr)			
	H1	H2	FY 2023-24	FY 2022-23
<b>Gsec</b>				
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
<b>SDL</b>				
Tbills	358022	48484	406506	758237
OMO Purchase^	728000	96000	824000	1421000
OMO Sale^	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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