

## Interest Rate Market

### TOP TRADED SECURITIES ON 7 - November - 2023

| Description   | No. of Trades | Wtd Avg Price | Wtd Avg Yield | Volume | Previous week's Wtd Avg Price |
|---------------|---------------|---------------|---------------|--------|-------------------------------|
| 7.18% GS 2033 | 2383          | 99.17         | 7.30          | 22734  | 98.91                         |
| 7.18% GS 2037 | 692           | 98.11         | 7.40          | 6729   | 97.80                         |
| 7.06% GS 2028 | 121           | 99.22         | 7.27          | 1548   | 99.03                         |
| 7.17% GS 2030 | 64            | 99.23         | 7.32          | 1481   | 98.98                         |
| 7.37% GS 2028 | 94            | 100.44        | 7.26          | 1310   | 100.25                        |

### Total Volume in Market (₹ Cr)

| Segment | Volume |
|---------|--------|
| G-Sec   | 45478  |
| SDL     | 6328   |
| T-Bills | 5608   |

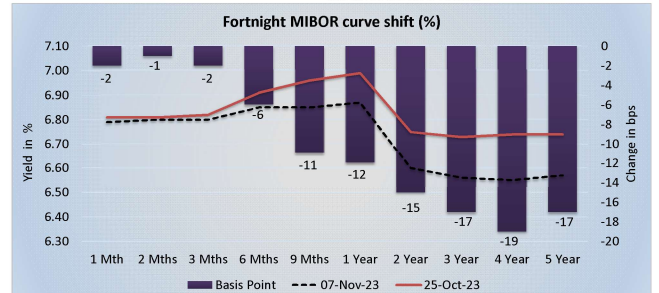
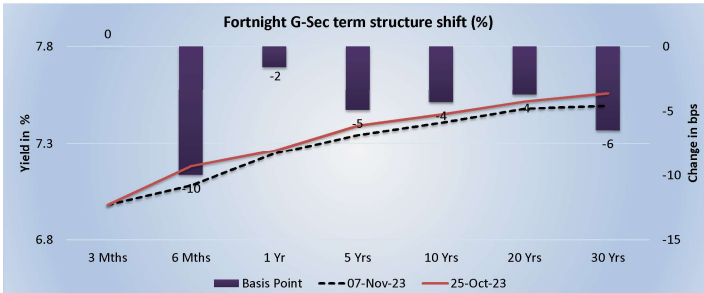
(₹ Cr)

| CATEGORY             | G-Sec  | SDL    | T-Bills | NET BOUGHT |
|----------------------|--------|--------|---------|------------|
| Primary Dealers      | 1401   | (1854) | (496)   | (950)      |
| Public Sector Banks  | (1302) | (168)  | 35      | (1436)     |
| Private Sector Banks | 2033   | (120)  | 612     | 2526       |
| Mutual Funds         | 87     | 745    | (1915)  | (1083)     |
| Foreign Banks        | 668    | (1467) | 1195    | 397        |
| Others               | (2888) | 2864   | 569     | 546        |

### 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

|                       | 7-Nov    | Nov-23     | FY 2023-24 | FY 2022-23 |
|-----------------------|----------|------------|------------|------------|
| FII Investment (₹ Cr) |          |            |            |            |
| Debt                  | (12)     | 2534       | 37163      | (9930)     |
| Equity                | 360      | (3138)     | 119532     | (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       |

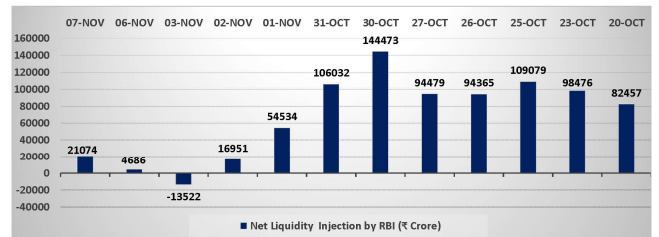
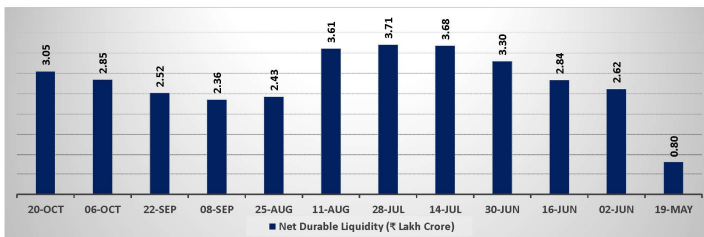
### Banking & Money Supply Indicators (₹ Cr)

| Particulars                                      | As on Oct. 20, 2023 | y-o-y growth (%) | FY24 (Cumulative)* |
|--|---------------------|------------------|--------------------|
| Aggregate Deposits                               | 19513328            | 13.4             | 1469414            |
| Bank Credit                                      | 15428089            | 19.7             | 1750673            |
| Non - food Credit                                | 15405968            | 19.8             | 1750638            |
| Banks Investment in G-Sec                        | 6062450             | 20.0             | 647301             |
| Broad Money M3                                   | 23603281            | 10.8             | 1259521            |
| Reserve Money (as on October 27, 2023)           | 4345314             | 5.5              | (41444)            |
| Forex Reserves (USD bn) (as on October 27, 2023) | 586                 | 10.4             | 8                  |

\*Change during the financial year

## Money Market Operations

| Rates | 07-Nov | 06-Nov | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call  | 6.76%  | 6.76%  | 10100                   |
| Repo  | 6.77%  | 6.75%  | 135769                  |
| TREP  | 6.75%  | 6.73%  | 304284                  |



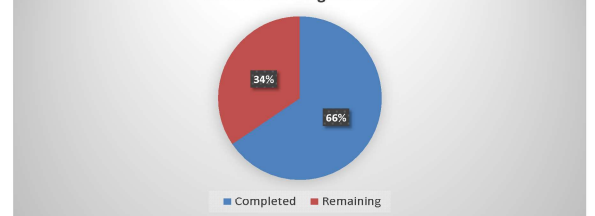
## Market Borrowings and Calendar

| 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        | 154000 | 1011000    | 1421000    |
| Redemptions Till Date          | 158764        | 53925  | 212689     | 312739     |
| Net Amount Raised Till Date    | 698236        | 100075 | 798311     | 1108261    |
| SDL                            | 358022        | 99489  | 457511     | 758237     |
| Tbills                         | 728000        | 120000 | 848000     | 1421000    |
| OMO Purchase^                  | 555           | 0      | 555        |            |
| OMO Sale^                      | 6655          | 10845  | 17500      |            |

\* including amount raised via green shoe

^ includes primary and secondary

### Govt. Borrowing Indicator



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