

## Interest Rate Market

### TOP TRADED SECURITIES ON 12 - September - 2023

| Description   | No. of Trades | Wtd Avg Price | Wtd Avg Yield | Volume | Previous week's Wtd Avg Price |
|---------------|---------------|---------------|---------------|--------|-------------------------------|
| 7.26% GS 2033 | 1693          | 100.16        | 7.23          | 15193  | 100.44                        |
| 7.18% GS 2037 | 405           | 98.99         | 7.30          | 5025   | 99.27                         |
| 7.18% GS 2033 | 484           | 99.84         | 7.20          | 4389   | 100.13                        |
| 7.25% GS 2063 | 29            | 98.53         | 7.36          | 940    | 98.89                         |
| 7.06% GS 2028 | 80            | 99.31         | 7.24          | 880    | 99.53                         |

(₹ Cr)

### Total Volume in Market

| Segment | Volume |
|---------|--------|
| G-Sec   | 34820  |
| SDL     | 2289   |
| T-Bills | 2563   |

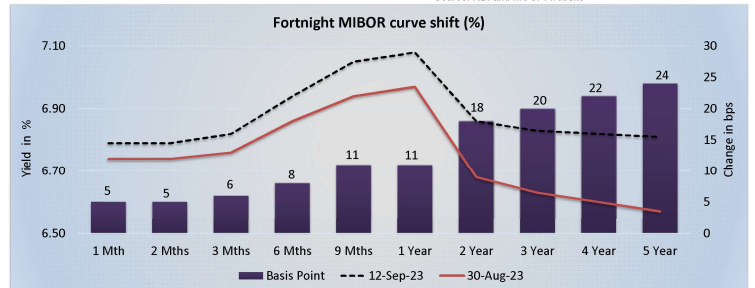
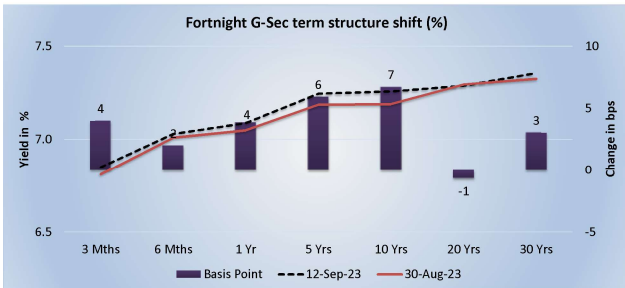
### Indian Economic Indicators

| Indicator               | Rates (%) |
|-------------------------|-----------|
| WPI (July'23)           | -1.36%    |
| Core Inflation (Aug'23) | 4.90%     |
| CPI (Aug'23)            | 6.83%     |
| GDP Growth (Q4 FY23)    | 6.10%     |
| IIP (y-o-y July'23)     | 5.70%     |
| SLR                     | 18.00%    |
| Repo Rate               | 6.50%     |
| MSF Rate                | 6.75%     |
| SDF Rate                | 6.25%     |
| CRR                     | 4.50%     |

Source: RBI and MOSPI website

| CATEGORY             | G-Sec  | SDL    | T-Bills | NET BOUGHT |
|----------------------|--------|--------|---------|------------|
| Primary Dealers      | (645)  | (1002) | 199     | (1448)     |
| Public Sector Banks  | 629    | 108    | (5)     | 732        |
| Private Sector Banks | (2477) | 479    | (126)   | (2124)     |
| Mutual Funds         | (169)  | 19     | (445)   | (594)      |
| Foreign Banks        | 780    | (550)  | 355     | 585        |
| Others               | 1882   | 945    | 22      | 2849       |

(₹ Cr)



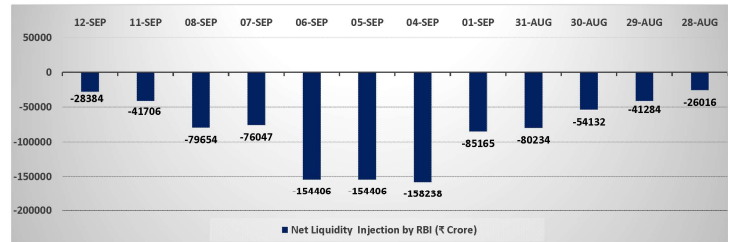
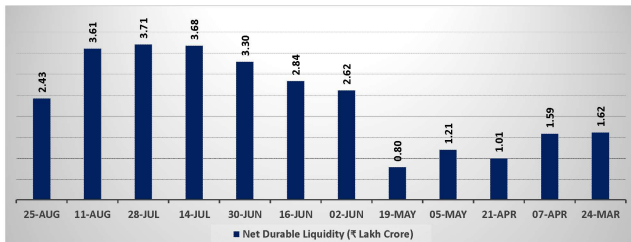
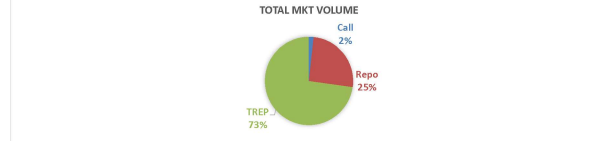
| FII's & FDI's Investments |          |            |            |            |
|---------------------------|----------|------------|------------|------------|
|                           | 12-Sep   | Sep-23     | FY 2023-24 | FY 2022-23 |
| FII Investment (₹ Cr)     | (647)    | 3          | 27312      | (9930)     |
| Debt                      |          |            |            |            |
| Equity                    | 1467     | (2833)     | 159152     | (40300)    |
| FDI (US \$ Bn)            | Jun-2023 | FY 2023-24 | FY 2022-23 | FY 2021-22 |
| Gross inflows             | 5.33     | 17.57      | 71.36      | 84.84      |
| Equity inflows            | 3.28     | 11.30      | 47.60      | 59.68      |
| Reinvested earnings       | 1.46     | 4.39       | 19.11      | 19.35      |
| Other capital             | 0.59     | 1.87       | 4.65       | 5.81       |

| Banking & Money Supply Indicators (₹ Cr)          |                     |                  |                    |
|---|---------------------|------------------|--------------------|
| Particulars                                       | As on Aug. 25, 2023 | y-o-y growth (%) | FY24 (Cumulative)* |
| Aggregate Deposits                                | 19232174            | 13.2             | 1188260            |
| Bank Credit                                       | 14920147            | 19.8             | 1244911            |
| Non - food Credit                                 | 14900791            | 19.9             | 1245461            |
| Banks Investment in G-Sec                         | 5901588             | 16.5             | 486440             |
| Broad Money M3                                    | 23316865            | 10.8             | 973105             |
| Reserve Money (as on September 1, 2023)           | 4513608             | 10.1             | 126849             |
| Forex Reserves (USD bn) (as on September 1, 2023) | 599                 | 8.3              | 20                 |

\*Change during the financial year

## Money Market Operations

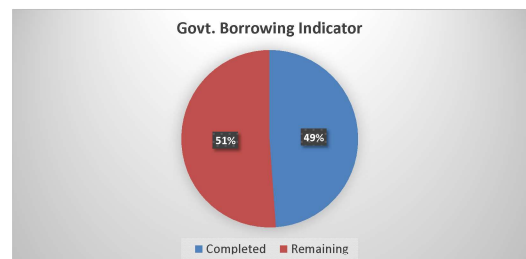
| Rates | 12-Sep | 11-Sep | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call  | 6.73%  | 6.67%  | 8882                    |
| Repo  | 6.76%  | 6.69%  | 137799                  |
| TREP  | 6.75%  | 6.68%  | 391569                  |



## 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*  | 754000 | 0      | 754000     | 1421000    |
| Redemptions Till Date           | 158764 | 0      | 158764     | 312739     |
| Net Amount Raised Till Date     | 595236 | 0      | 595236     | 1108261    |
| SDL                             | 318299 | 0      | 318299     | 758237     |
| Thills                          | 656000 | 0      | 656000     | 1421000    |
| CMBs                            |        |        | 0          | 0          |
| OMO Purchase^                   |        |        | 0          | 0          |
| OMO Sale^                       |        |        | 0          | 0          |

\* including amount raised via green shoe  
^OMO Auction



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