

Interest Rate Market

TOP TRADED SECURITIES ON 1 - February - 2023					
Description	No. of Trades	Wtd avg price	Wtd Avg Yield	Volume	Weekly Avg.
7.26% GS 2032	3540	99.65	7.31%	38608	16350
7.38% GS 2027	737	100.83	7.15%	10011	4495
7.41% GS 2036	738	99.95	7.41%	7765	3112
7.10% GS 2029	338	99.18	7.26%	3449	2289
7.54% GS 2036	135	101.03	7.42%	1394	768

(₹ Cr)

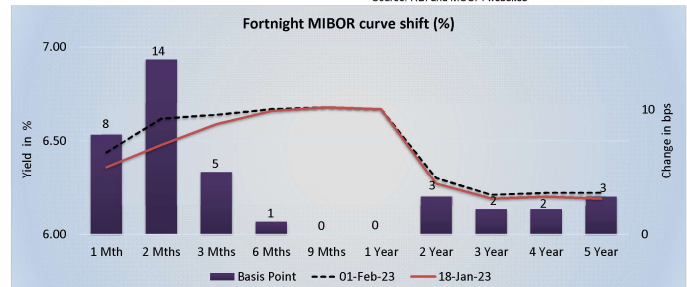
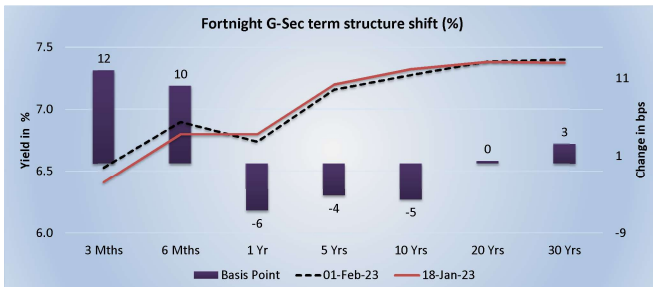
Total Volume in Market	
Segment	Volume
G-Sec	68756
SDL	3266
T-Bills	10468

(₹ Cr)

CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	4651	(584)	(3335)	732
Public Sector Banks	(8426)	(11)	290	(8147)
Private Sector Banks	(959)	(22)	1013	31
Mutual Funds	(1989)	(208)	3792	1595
Foreign Banks	8872	511	(2115)	7268
Others	(2149)	314	355	(1480)

Indian Economic Indicators	
Indicator	Rates (%)
WPI (December'22)	4.95%
Core Inflation (December'22)	6.09%
CPI (December'22)	5.72%
GDP Growth (Q2 FY23)	6.30%
IIP (y-o-y November'22)	7.10%
SLR	18.00%
Repo Rate	6.25%
MSF Rate	6.50%
SDF Rate	6.00%
CRR	4.50%

Source: RBI and MOSPI websites



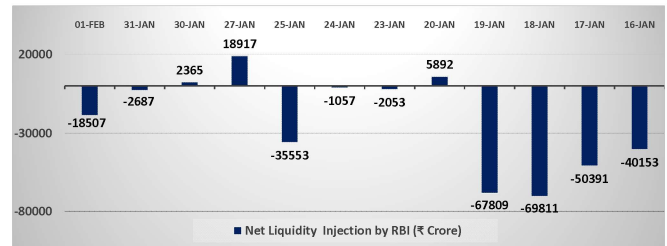
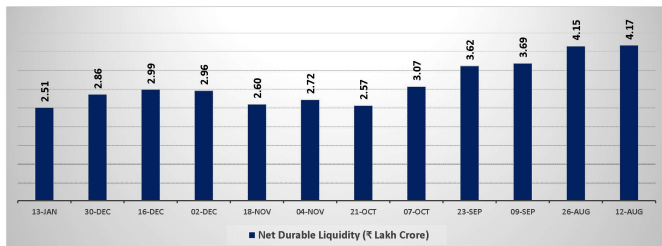
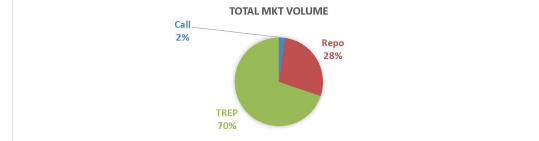
FII's & FDI's Investments				
FI Investment (₹ Cr)	1-Feb	Feb-23	FY 2022-23	FY 2021-22
Debt	1668	1668	(7201)	3287
Equity	(4658)	(4658)	(44931)	(139782)
FDI (US \$ Bn)	Nov-22	FY 2022-23	FY 2021-22	FY 2020-21
Gross inflows	4.36	48.75	84.84	81.97
Equity inflows	2.49	33.22	59.68	61.09
Reinvested earnings	1.69	12.42	19.35	16.94
Other capital	0.15	3.11	5.81	3.95

Banking & Money Supply Indicators (₹ Cr)			
Particulars	As on 30th December 2022	y-o-y growth (%)	FY22 (Cumulative)*
Aggregate Deposits	17734124	9.2	1268811
Bank Credit	13304393	14.9	1413079
Non - food Credit	13250421	15.3	1414117
Banks Investment in G-Sec	5095190	10.6	367012
Broad Money M3	21859358	8.7	1365629
Reserve Money (as on 13th January'23)	4202505	10.2	133618
Forex Reserves (USD bn) (as on 13th January'23)	572	(9.9)	(35)

*Change during the financial year

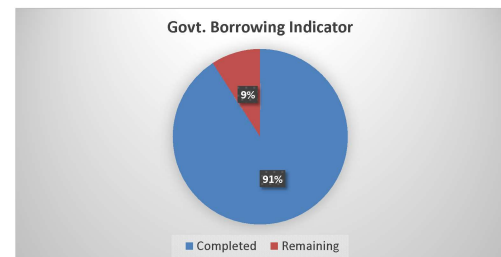
Money Market Operations

Rates	01-Feb	31-Jan	Total Mkt Volume (₹ Cr)
Call	6.26%	6.45%	12824
Repo	6.30%	6.49%	153940
TREP	6.14%	6.42%	385015



Market Borrowings and Calendar

Market Borrowings (Amt in ₹ Cr)				
Gsec	H1	H2	FY 2022-23	FY 2021-22
Budgeted	845000	586999	1431999	1205500
Redemptions	227361	85378	312739	264278
Net	617639	501621	1119260	941222
Gross Amount Raised Till Date*	829000	472000	1301000	1127033
Redemptions Till Date	227361	85378	312739	264278
Net Amount Raised Till Date	601639	386622	988261	862755
SDL	276347	284412	560759	701626
Tbills	705000	434000	1139000	1343000
CMBs			0	0
OMO Purchase^			0	230001
OMO Sale^			0	40000



* including amount raised via green shoe

^OMO Auction

Disclaimer

This communication is for private circulation only. The information contained herein is available to public and believed to be reliable. However, PNB GILTS LTD. does not warrant its completeness or accuracy. This report does not constitute an invitation or offer to subscribe for or purchase or sale of any security and neither this document nor anything contained herein shall form the basis of any contract or commitment whatsoever with PNB GILTS LTD. Existing or prospective client(s) using this report to form their judgments or opinion shall do so at their own risk. The company is not responsible for any judgment(s) made by any person including client(s) on the basis of this report.