

Interest Rate Market

TOP TRADED SECURITIES ON 2 - March - 2023

Description	No. of Trades	Wtd avg price	Wtd Avg Yield	Volume	Weekly Avg.
7.26% GS 2032	1666	98.77	7.44%	14167	12061
7.38% GS 2027	430	99.80	7.43%	4541	4535
7.26% GS 2033	192	98.88	7.42%	1624	2653
7.41% GS 2036	121	99.48	7.47%	1189	2665
7.10% GS 2029	75	98.36	7.43%	605	1093

(₹ Cr)

Total Volume in Market	
Segment	Volume
G-Sec	26250
SDL	632
T-Bills	5644

Indian Economic Indicators

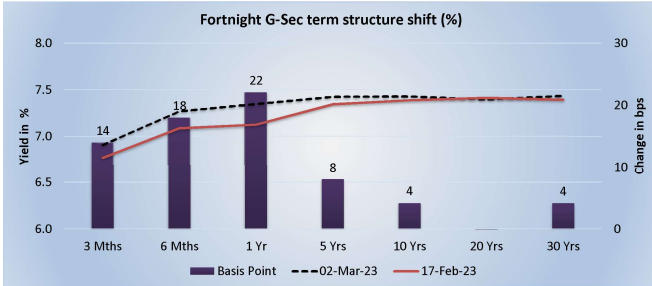
Indicator	Rates (%)
WPI (January'23)	4.73%
Core Inflation (January'23)	6.22%
CPI (January'23)	6.52%
GDP Growth (Q3 FY23)	4.40%
IIP (y-o-y December'22)	4.30%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI websites

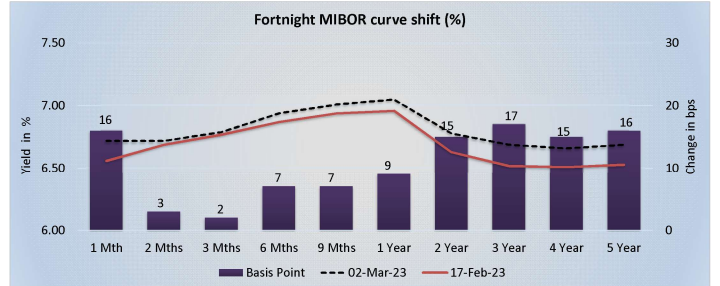
(₹ Cr)

CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	148	(128)	(1041)	(1020)
Public Sector Banks	796	(86)	165	875
Private Sector Banks	(32)	41	(1033)	(1024)
Mutual Funds	(107)	(55)	(130)	(291)
Foreign Banks	(353)	157	1928	1732
Others	(453)	71	111	(271)

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FI Investment (₹ Cr)	2-Mar	Mar-23	FY 2022-23	FY 2021-22
Debt	127	108	(6588)	3287
Equity	841	(3802)	(49093)	(139782)
FDI (US \$ Bn)	Dec-22	FY 2022-23	FY 2021-22	FY 2020-21
Gross inflows	6.51	55.27	84.84	81.97
Equity inflows	4.49	37.72	59.68	61.09
Reinvested earnings	1.69	14.12	19.35	16.94
Other capital	0.33	3.44	5.81	3.95

Banking & Money Supply Indicators

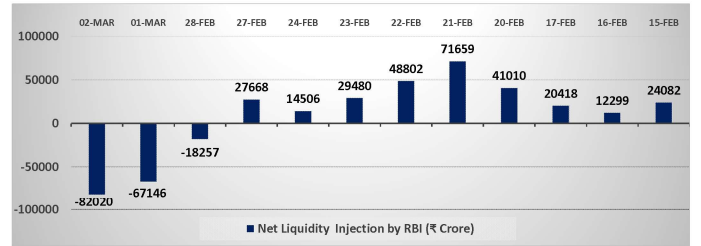
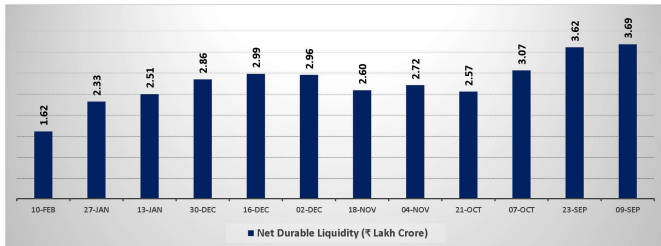
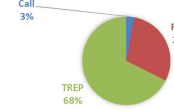
Particulars	As on 10th February 2023	y-o-y growth (%)	FY22 (Cumulative)*
Aggregate Deposits	17773801	10.2	1308488
Bank Credit	13417468	16.1	1526154
Non - food Credit	13373172	16.5	1536868
Banks Investment in G-Sec	5266624	12.8	538446
Broad Money M3	21988277	9.5	1494548
Reserve Money (as on 24th February'23)	4250341	10.5	181455
Forex Reserves (USD bn) (as on 17th February'23)	561	(11.5)	(46)

*Change during the financial year

Money Market Operations

Rates	02-Mar	01-Mar	Total Mkt Volume (₹ Cr)
Call	6.34%	6.36%	13999
Repo	6.28%	6.34%	144199
TREP	6.24%	6.27%	330033

TOTAL MKT VOLUME



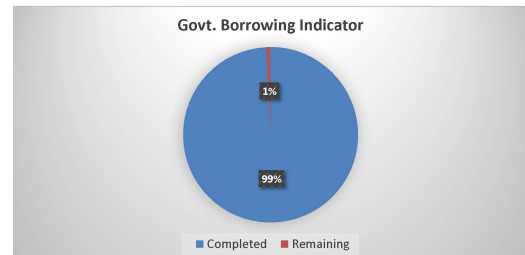
Market Borrowings and Calendar

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	592000	1421000	1127033
Redemptions Till Date	227361	85378	312739	264278
Net Amount Raised Till Date	601639	506622	1108261	862755
SDL	276347	342827	619174	701626
Tbills	705000	560000	1265000	1343000
CMBs			0	0
OMO Purchase^			0	230001
OMO Sale^			0	40000

* including amount raised via green shoe

^OMO Auction

Govt. Borrowing Indicator



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Reg: PNB GILTS LTD., 5, Sansad Marg, New Delhi - 110001, India.
Tel: +91-1123321584 Fax: +91-1123321584, CIN: L74899DL1996PLC077120
e-mail: research@pnbgilts.com Web: www.pnbgilts.com