

Interest Rate Market

TOP TRADED SECURITIES ON 8 - June - 2023

| Description | No. of Trades | Wtd avg price | Wtd Avg Yield | Volume | Weekly Avg yield |
|---------------|---------------|---------------|---------------|--------|------------------|
| 7.26% GS 2033 | 3072 | 101.75 | 7.01% | 30332 | 6.99% |
| 7.41% GS 2036 | 624 | 102.71 | 7.09% | 7234 | 7.08% |
| 7.38% GS 2027 | 452 | 101.45 | 6.96% | 6209 | 6.93% |
| 7.06% GS 2028 | 283 | 100.43 | 6.95% | 3580 | 6.91% |
| 7.26% GS 2032 | 181 | 101.40 | 7.05% | 2362 | 7.03% |

(₹ Cr)

| Total Volume in Market | |
|------------------------|--------|
| Segment | Volume |
| G-Sec | 57462 |
| SDL | 593 |
| T-Bills | 6871 |

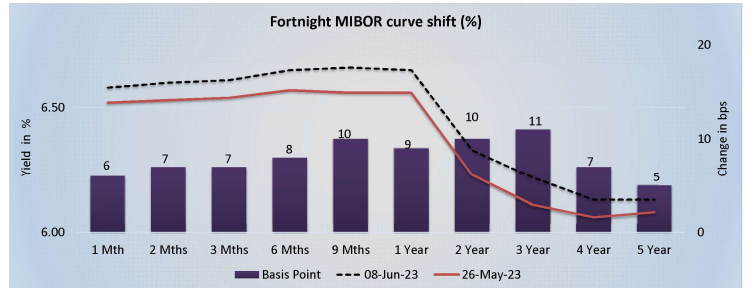
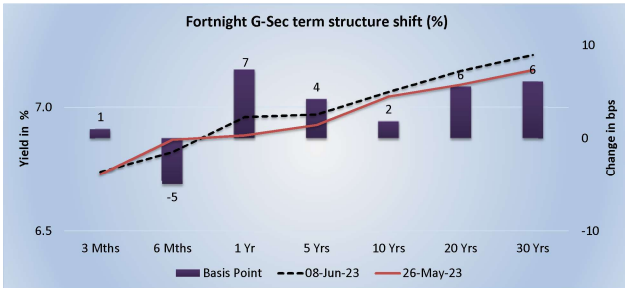
Indian Economic Indicators

| Indicator | Rates (%) |
|---------------------------|-----------|
| WPI (April'23) | -0.92% |
| Core Inflation (April'23) | 5.08% |
| CPI (April'23) | 4.70% |
| GDP Growth (Q4 FY23) | 6.10% |
| IIP (y-o-y March'23) | 1.10% |
| SLR | 18.00% |
| Repo Rate | 6.50% |
| MSF Rate | 6.75% |
| SDF Rate | 6.25% |
| CRR | 4.50% |

Source: RBI and MOSPI website

(₹ Cr)

| CATEGORY | G-Sec | SDL | T-Bills | NET BOUGHT |
|----------------------|--------|------|---------|------------|
| Primary Dealers | (3277) | (2) | (604) | (3882) |
| Public Sector Banks | 8492 | (15) | 10 | 8487 |
| Private Sector Banks | 3000 | (68) | (170) | 2762 |
| Mutual Funds | (4976) | 164 | (595) | (5407) |
| Foreign Banks | (4636) | (28) | 860 | (3804) |
| Others | 1397 | (52) | 499 | 1844 |



FII's & FDI's Investments

| FII Investment (₹ Cr) | 8-Jun | Jun-23 | FY 2022-23 | FY 2021-22 |
|-----------------------|---------------|-------------------|-------------------|-------------------|
| Debt | 149 | 869 | (6076) | 3287 |
| Equity | 1444 | 9175 | 28517 | (139782) |
| FDI (US \$ Bn) | Mar-23 | FY 2022-23 | FY 2021-22 | FY 2020-21 |
| Gross inflows | 4.53 | 70.97 | 84.84 | 81.97 |
| Equity inflows | 2.46 | 47.42 | 59.68 | 61.09 |
| Reinvested earnings | 1.74 | 19.35 | 19.35 | 16.94 |
| Other capital | 0.33 | 4.20 | 5.81 | 3.95 |

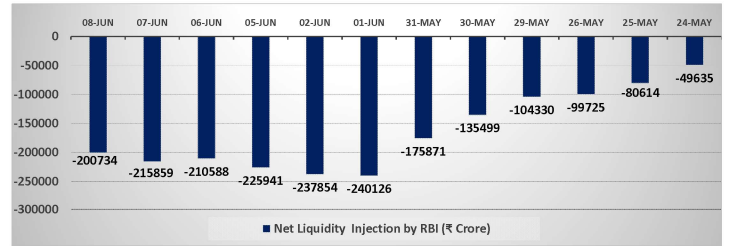
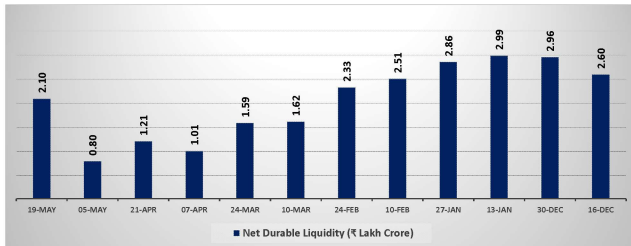
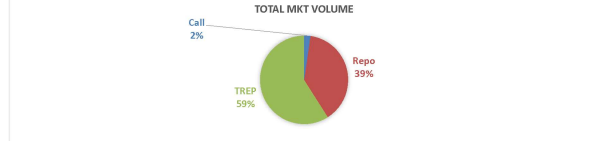
Banking & Money Supply Indicators

| Particulars | As on 19th May 2023 | y-o-y growth (%) | FY24 (Cumulative)* |
|---|---------------------|------------------|--------------------|
| Aggregate Deposits | 18374455 | 10.9 | 330541 |
| Bank Credit | 13893871 | 15.4 | 218636 |
| Non - food Credit | 13857522 | 15.6 | 202192 |
| Banks Investment in G-Sec | 5550541 | 16.4 | 136220 |
| Broad Money M3 | 22764913 | 10.1 | 431686 |
| Reserve Money (as on 26th May'23) | 4421782 | 8.1 | 35023 |
| Forex Reserves (USD bn) (as on 26th May'23) | 589 | (2.0) | 11 |

*Change during the financial year

Money Market Operations

| Rates | 08-Jun | 07-Jun | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call | 6.59% | 6.43% | 10336 |
| Repo | 6.60% | 6.44% | 175605 |
| TREP | 6.60% | 6.42% | 268398 |

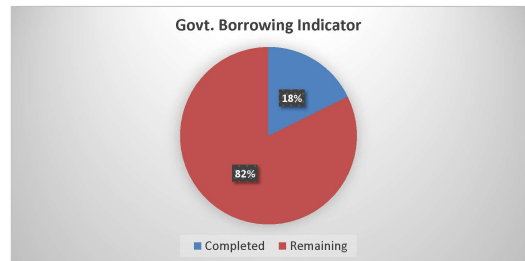


Market Borrowings and Calendar

| 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* | 274000 | 0 | 274000 | 1421000 |
| Redemptions Till Date | 146764 | 0 | 146764 | 312739 |
| Net Amount Raised Till Date | 127236 | 0 | 127236 | 1108261 |
| SDL | 117100 | 0 | 117100 | 758237 |
| Tbills | 320000 | 0 | 320000 | 1421000 |
| CMBS | | | 0 | 0 |
| OMO Purchase^ | | | 0 | 0 |
| OMO Sale^ | | | 0 | 0 |

* including amount raised via green shoe
^OMO Auction

Govt. Borrowing Indicator



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