

## Interest Rate Market

### TOP TRADED SECURITIES ON 13 - February - 2023

Description	No. of Trades	Wtd avg price	Wtd Avg Yield	Volume	Weekly Avg.
7.26% GS 2032	1100	99.26	7.37%	9777	13606
7.38% GS 2027	476	100.29	7.30%	6707	6980
7.41% GS 2036	253	99.70	7.44%	2965	3621
7.10% GS 2029	182	98.80	7.34%	2815	3051
8.40% GS 2024	5	101.70	7.15%	680	118

### Total Volume in Market (₹ Cr)

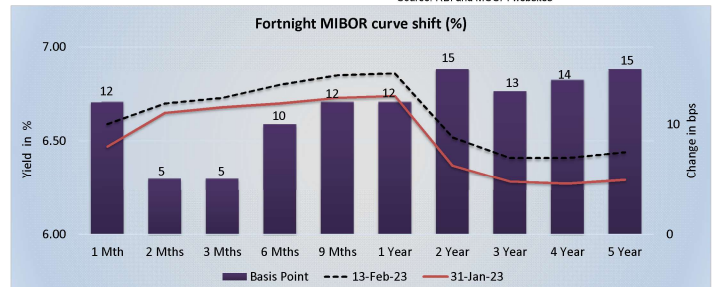
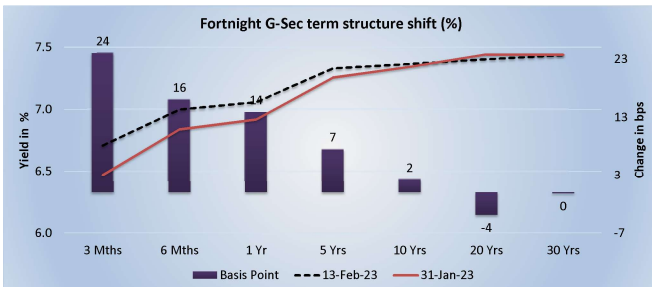
Segment	Volume
G-Sec	27995
SDL	1652
T-Bills	1659

### Indian Economic Indicators (₹ Cr)

Indicator	Rates (%)
WPI (December'22)	4.95%
Core Inflation (January'23)	6.22%
CPI (January'23)	6.52%
GDP Growth (Q2 FY23)	6.30%
IIP (y-o-y November'22)	7.10%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI websites

CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(1555)	(21)	(568)	(2144)
Public Sector Banks	375	(95)	(10)	270
Private Sector Banks	(1298)	29	(408)	(1676)
Mutual Funds	139	53	355	548
Foreign Banks	2546	86	105	2737
Others	(207)	(52)	525	266



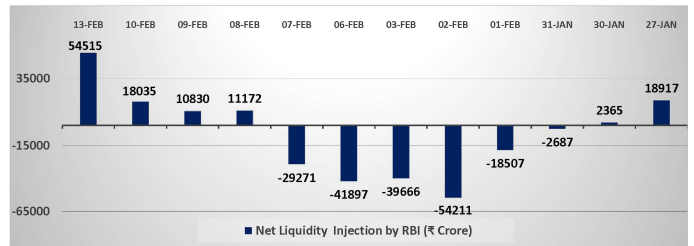
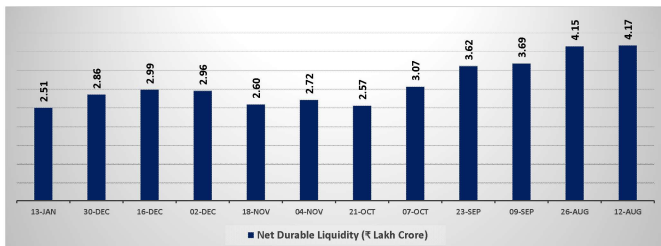
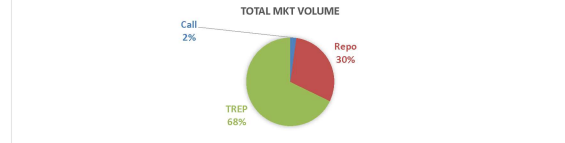
FII's & FDI's Investments				
FI Investment (₹ Cr)	13-Feb	Feb-23	FY 2022-23	FY 2021-22
Debt	265	2419	(6450)	3287
Equity	1726	(7946)	(48219)	(139782)
FDI (US \$ Bn)	Nov-22	FY 2022-23	FY 2021-22	FY 2020-21
Gross inflows	4.36	48.75	84.84	81.97
Equity inflows	2.49	33.22	59.68	61.09
Reinvested earnings	1.69	12.42	19.35	16.94
Other capital	0.15	3.11	5.81	3.95

Banking & Money Supply Indicators (₹ Cr)				
Particulars	As on 27th January 2023	y-o-y growth (%)	FY22 (Cumulative)*	
Aggregate Deposits	17718901	10.5	1253588	
Bank Credit	13341662	16.3	1450348	
Non - food Credit	13291496	16.7	1455193	
Banks Investment in G-Sec	5193777	13.4	465598	
Broad Money M3	21894248	9.8	1400519	
Reserve Money (as on 03rd February'23)	4255037	10.7	186151	
Forex Reserves (USD bn) (as on 03rd February'23)	575	(9.0)	(32)	

\*Change during the financial year

## Money Market Operations

Rates	13-Feb	10-Feb	Total Mkt Volume (₹ Cr)
Call	6.49%	6.61%	12235
Repo	6.47%	6.56%	164261
TREP	6.34%	6.54%	370947

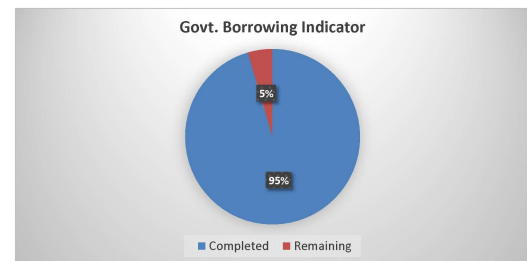


## Market Borrowings and Calendar

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	538000	1367000	1127033
Redemptions Till Date	227361	85378	312739	264278
Net Amount Raised Till Date	601639	452622	1054261	862755
SDL	276347	278857	555204	701626
Tbills	705000	463000	1168000	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.