

Interest Rate Market

TOP TRADED SECURITIES ON 15 - June - 2023

Description	No. of Trades	Wtd avg price	Wtd Avg Yield	Volume	Weekly Avg yield
7.26% GS 2033	2699	101.60	7.03%	22791	7.01%
7.41% GS 2036	282	102.51	7.12%	3177	7.11%
7.38% GS 2027	208	101.35	6.99%	2672	6.97%
7.06% GS 2028	131	100.31	6.98%	1760	6.95%
6.99% GS 2026	13	100.09	6.95%	960	6.93%

(₹ Cr)

Total Volume in Market	
Segment	Volume
G-Sec	42749
SDL	1024
T-Bills	12582

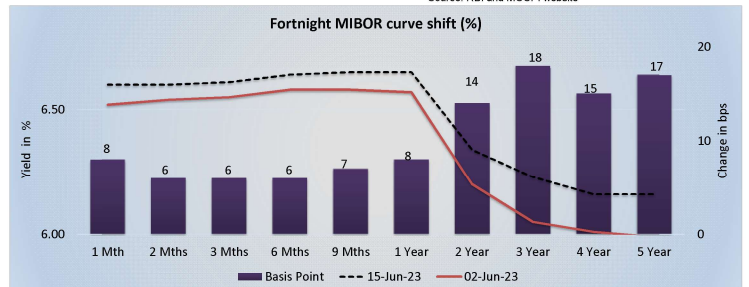
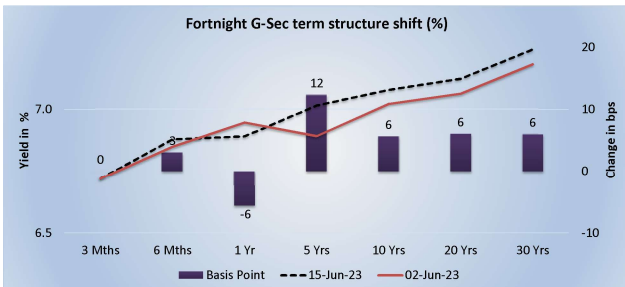
Indian Economic Indicators

Indicator	Rates (%)
WPI (May'23)	-3.48%
Core Inflation (May'23)	5.02%
CPI (May'23)	4.25%
GDP Growth (Q4 FY23)	6.10%
IIP (y-o-y April'23)	4.20%
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	(4359)	(193)	(630)	(5182)
Public Sector Banks	2824	96	1440	4360
Private Sector Banks	2578	145	(4052)	(1328)
Mutual Funds	(1949)	(32)	2135	154
Foreign Banks	417	3	1160	1579
Others	488	(19)	(53)	416



FII's & FDI's Investments

FII Investment (₹ Cr)	15-Jun	Jun-23	FY 2022-23	FY 2021-22
Debt	(21)	972	(5973)	3287
Equity	1863	13124	32466	(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

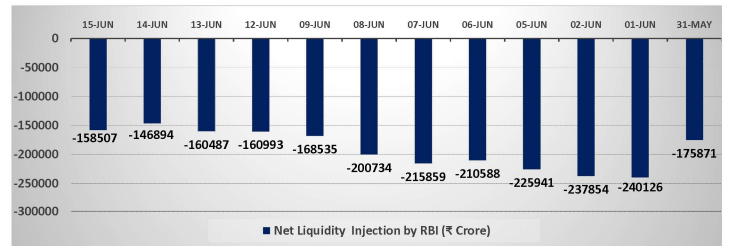
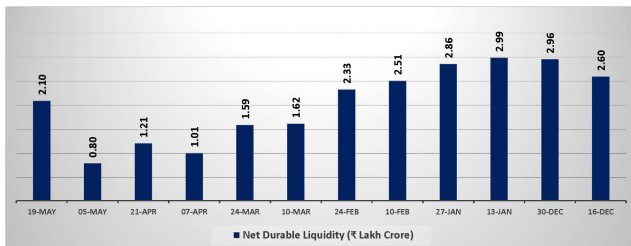
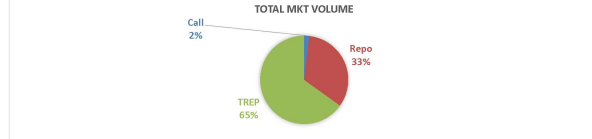
Banking & Money Supply Indicators

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 02nd June'23)	4396072	6.4	9313
Forex Reserves (USD bn) (as on 02nd June'23)	595	(1.0)	17

*Change during the financial year

Money Market Operations

Rates	15-Jun	14-Jun	Total Mkt Volume (₹ Cr)
Call	6.57%	6.54%	9111
Repo	6.49%	6.44%	162057
TREP	6.48%	6.45%	319579



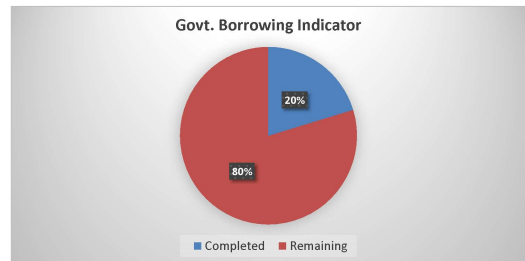
Market Borrowings and Calendar

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*	313000	0	313000	1421000
Redemptions Till Date	158764	0	158764	312739
Net Amount Raised Till Date	154236	0	154236	1108261
SDL	139650	0	139650	758237
Tbills	352000	0	352000	1421000
CMBS			0	0
OMO Purchase^			0	0
OMO Sale^			0	0

* including amount raised via green shoe

^OMO Auction

Govt. Borrowing Indicator



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.