

Interest Rate Market

TOP TRADED SECURITIES ON 16 - June - 2023

| Description | No. of Trades | Wtd avg price | Wtd Avg Yield | Volume | Weekly Avg yield |
|---------------|---------------|---------------|---------------|--------|------------------|
| 7.26% GS 2033 | 3145 | 101.51 | 7.04% | 30019 | 7.02% |
| 7.41% GS 2036 | 605 | 102.31 | 7.14% | 6447 | 7.12% |
| 7.30% GS 2053 | 139 | 100.10 | 7.29% | 4101 | 7.29% |
| 7.06% GS 2028 | 262 | 100.30 | 6.98% | 3734 | 6.97% |
| 7.26% GS 2032 | 176 | 101.18 | 7.08% | 3710 | 7.07% |

(₹ Cr)

| Total Volume in Market | |
|------------------------|--------|
| Segment | Volume |
| G-Sec | 62842 |
| SDL | 1551 |
| T-Bills | 7573 |

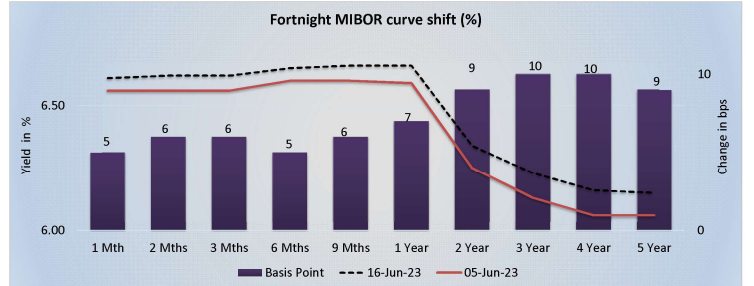
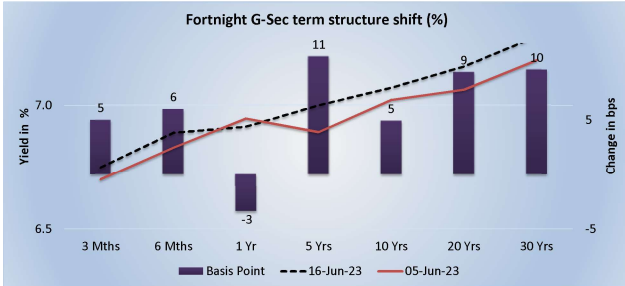
Indian Economic Indicators

| Indicator | Rates (%) |
|-------------------------|-----------|
| WPI (May'23) | -3.48% |
| Core Inflation (May'23) | 5.10% |
| 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 | (1730) | 50 | (375) | (2055) |
| Public Sector Banks | 190 | 0 | (2365) | (2175) |
| Private Sector Banks | 2481 | 203 | 446 | 3130 |
| Mutual Funds | (1412) | (68) | 1665 | 185 |
| Foreign Banks | (1928) | (52) | 640 | (1340) |
| Others | 2400 | (133) | (11) | 2256 |



FII's & FDI's Investments

| FI Investment (₹ Cr) | 16-Jun | Jun-23 | FY 2022-23 | FY 2021-22 |
|-----------------------|---------------|-------------------|-------------------|-------------------|
| Debt | (422) | 550 | (6395) | 3287 |
| Equity | 3282 | 16406 | 35748 | (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 |

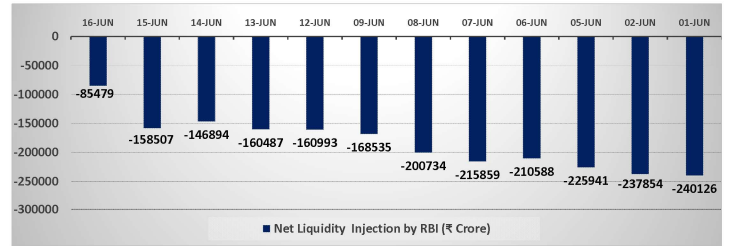
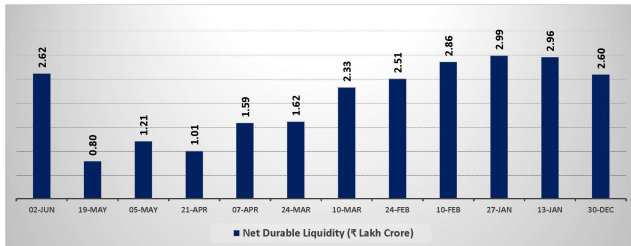
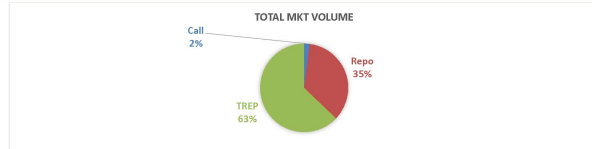
Banking & Money Supply Indicators

| Particulars | As on Jun. 2, 2023 | y-o-y growth (%) | FY24 (Cumulative)* |
|--|--------------------|------------------|--------------------|
| Aggregate Deposits | 18702539 | 11.8 | 658625 |
| Bank Credit | 14008597 | 15.4 | 333362 |
| Non - food Credit | 13971844 | 15.5 | 316514 |
| Banks Investment in G-Sec | 5606935 | 15.8 | 192614 |
| Broad Money M3 | 23013127 | 10.5 | 669367 |
| Reserve Money (as on June 9, 2023) | 4385101 | 6.8 | (1658) |
| Forex Reserves (USD bn) (as on June 9, 2023) | 594 | (0.5) | 15 |

*Change during the financial year

Money Market Operations

| Rates | 16-Jun | 15-Jun | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call | 6.65% | 6.57% | 9921 |
| Repo | 6.54% | 6.49% | 179191 |
| TREP | 6.54% | 6.48% | 320753 |



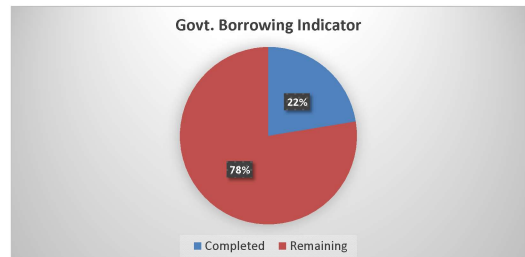
Market Borrowings and Calendar

| 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* | 346000 | 0 | 346000 | 1421000 |
| Redemptions Till Date | 158764 | 0 | 158764 | 312739 |
| Net Amount Raised Till Date | 187236 | 0 | 187236 | 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



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