

Interest Rate Market

TOP TRADED SECURITIES ON 21 - February - 2023

Description	No. of Trades	Wtd avg price	Wtd Avg Yield	Volume	Weekly Avg.
7.26% GS 2032	699	99.16	7.38%	6453	13214
7.38% GS 2027	466	100.12	7.34%	3990	5702
7.26% GS 2033	202	99.28	7.38%	1781	2604
7.41% GS 2036	131	99.78	7.43%	1277	2884
7.10% GS 2029	65	98.65	7.37%	861	1387

Total Volume in Market (₹ Cr)

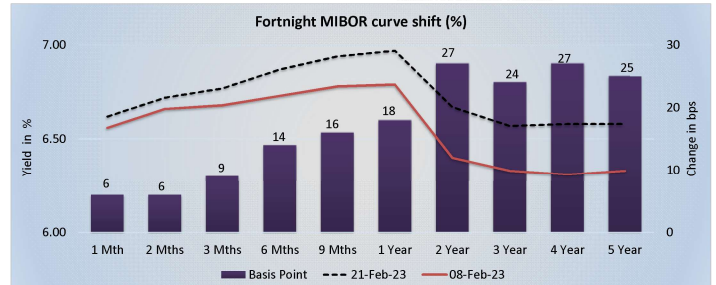
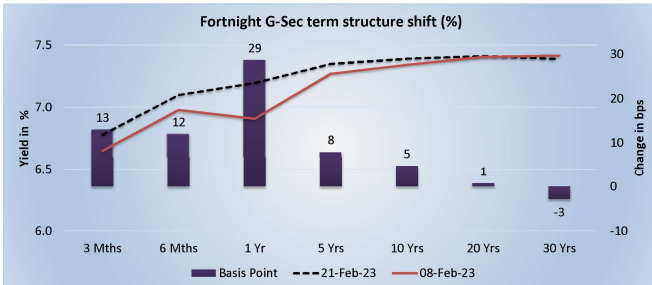
Segment	Volume
G-Sec	18643
SDL	10120
T-Bills	1579

Indian Economic Indicators (₹ Cr)

Indicator	Rates (%)
WPI (January'23)	4.73%
Core Inflation (January'23)	6.22%
CPI (January'23)	6.52%
GDP Growth (Q2 FY23)	6.30%
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

CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(1332)	(4470)	(120)	(5922)
Public Sector Banks	950	(113)	(10)	827
Private Sector Banks	(205)	(1959)	230	(1934)
Mutual Funds	(631)	53	(215)	(794)
Foreign Banks	1328	(2243)	(55)	(970)
Others	(110)	8732	170	8792



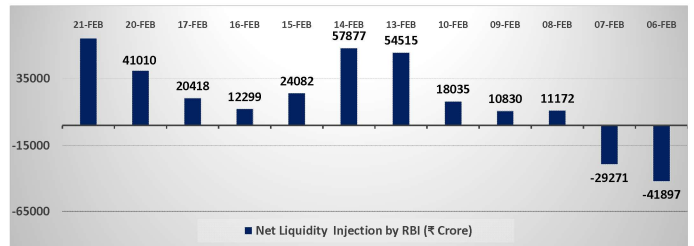
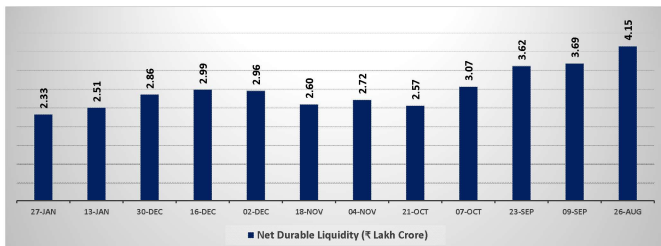
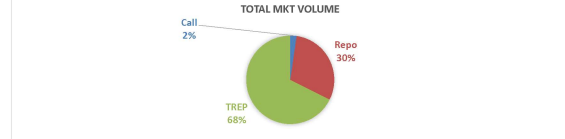
FII's & FDI's Investments				
FI Investment (₹ Cr)	21-Feb	Feb-23	FY 2022-23	FY 2021-22
Debt	(156)	2719	(6150)	3287
Equity	470	(2281)	(42553)	(139782)
FDI (US \$ Bn)	Dec-22	FY 2022-23	FY 2021-22	FY 2020-21
Gross inflows	6.51	55.27	84.84	81.97
Equity inflows	4.49	37.72	59.68	61.09
Reinvested earnings	1.69	14.12	19.35	16.94
Other capital	0.33	3.44	5.81	3.95

Banking & Money Supply Indicators (₹ 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 10th February'23)	4250583	11.2	181696	
Forex Reserves (USD bn) (as on 10th February'23)	567	(10.0)	(40)	

*Change during the financial year

Money Market Operations

Rates	21-Feb	20-Feb	Total Mkt Volume (₹ Cr)
Call	6.58%	6.61%	12698
Repo	6.52%	6.59%	164040
TREP	6.51%	6.54%	370092

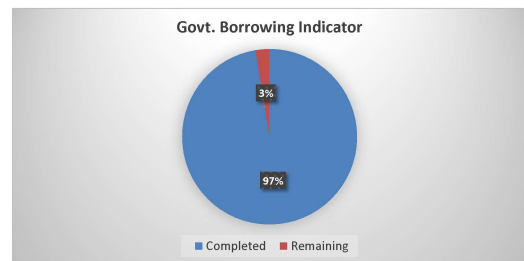


Market Borrowings and Calendar

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	566000	1395000	1127033
Redemptions Till Date		227361	85378	312739	264278
Net Amount Raised Till Date		601639	480622	1082261	862755
SDL		276347	309994	586341	701626
Tbills		705000	492000	1197000	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.