

Interest Rate Market

TOP TRADED SECURITIES ON 21 - August - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.26% GS 2033	1793	100.26	7.22	16041	100.20
7.18% GS 2037	317	98.95	7.30	3429	98.92
7.17% GS 2030	67	99.71	7.22	2345	99.64
7.38% GS 2027	87	100.55	7.21	1351	100.48
7.18% GS 2033	156	99.91	7.19	1235	99.79

(₹ Cr)

Total Volume in Market

Segment	Volume
G-Sec	33443
SDL	2849
T-Bills	1850

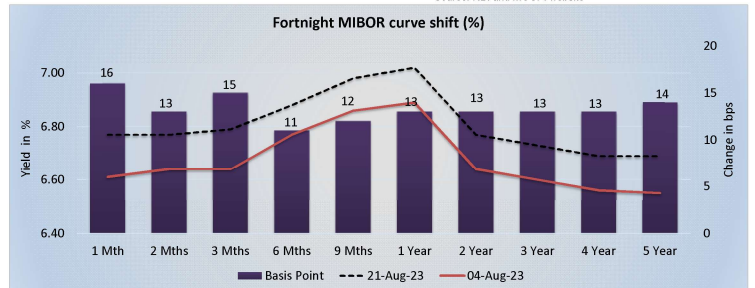
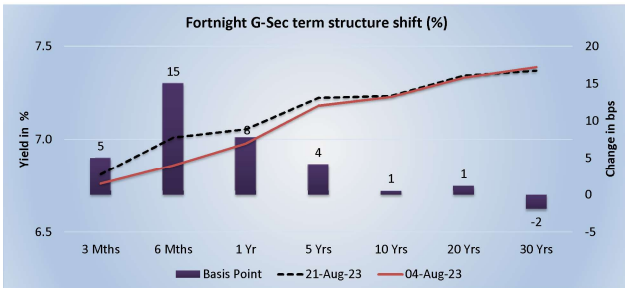
Indian Economic Indicators

Indicator	Rates (%)
WPI (July'23)	-1.36%
Core Inflation (July'23)	4.90%
CPI (July'23)	7.44%
GDP Growth (Q4 FY23)	6.10%
IIP (y-o-y June'23)	3.70%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(548)	129	(155)	(574)
Public Sector Banks	(275)	1331	(119)	937
Private Sector Banks	625	(107)	(419)	99
Mutual Funds	462	(626)	(190)	(355)
Foreign Banks	(1406)	(9)	545	(870)
Others	1142	(717)	338	762

(₹ Cr)



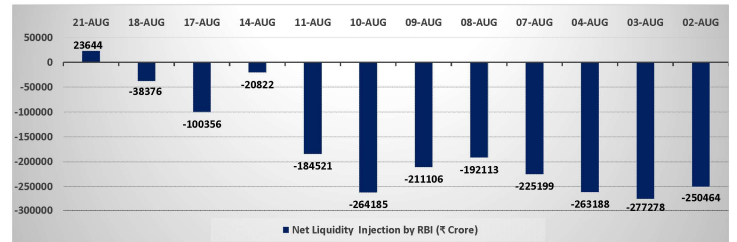
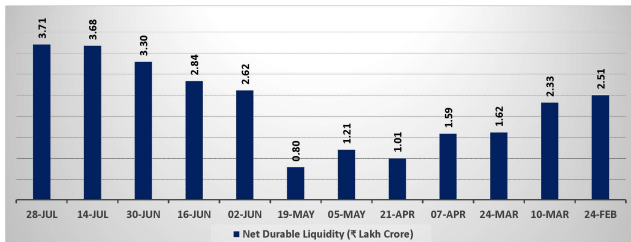
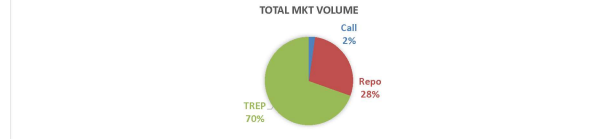
FII's & FDI's Investments				
(₹ Cr)	21-Aug	Aug-23	FY 2023-24	FY 2022-23
Debt	1387	6033	25609	(9930)
Equity	575	8969	158691	(40300)
FDI (US \$ Bn)	Jun-2023	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	5.33	17.57	71.36	84.84
Equity inflows	3.28	11.30	47.60	59.68
Reinvested earnings	1.46	4.39	19.11	19.35
Other capital	0.59	1.87	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)				
Particulars	As on Jul. 28, 2023	y-o-y growth (%)	FY24 (Cumulative)*	
Aggregate Deposits	19167113	12.9	1123199	
Bank Credit	14803212	19.7	1127976	
Non - food Credit	14782375	19.8	1127046	
Banks Investment in G-Sec	5839360	16.5	424212	
Broad Money M3	23259432	10.6	915672	
Reserve Money (as on August 11, 2023)	4380525	5.9	(6234)	
Forex Reserves (USD bn) (as on August 11, 2023)	602	5.5	24	

*Change during the financial year

Money Market Operations

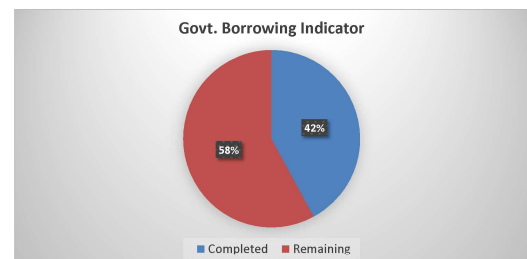
Rates	21-Aug	18-Aug	Total Mkt Volume (₹ Cr)
Call	6.77%	6.69%	11724
Repo	6.74%	6.58%	143916
TREP	6.75%	6.63%	356083



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*	649000	0	649000	1421000
Redemptions Till Date	158764	0	158764	312739
Net Amount Raised Till Date	490236	0	490236	1108261
SDL	263680	0	263680	758237
Thills	584000	0	584000	1421000
CMBs			0	0
OMO Purchase^			0	0
OMO Sale^			0	0

* 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.