

Interest Rate Market

TOP TRADED SECURITIES ON 22 - May - 2023

| Description | No. of Trades | Wtd avg price | Wtd Avg Yield | Volume | Weekly Avg yield |
|---------------|---------------|---------------|---------------|--------|------------------|
| 7.26% GS 2033 | 1844 | 101.90 | 6.98% | 18627 | 6.98% |
| 7.38% GS 2027 | 647 | 101.74 | 6.88% | 9214 | 6.92% |
| 7.06% GS 2028 | 509 | 100.73 | 6.88% | 6707 | 6.91% |
| 7.41% GS 2036 | 344 | 102.90 | 7.07% | 3369 | 7.08% |
| 7.26% GS 2032 | 146 | 101.55 | 7.03% | 2140 | 7.03% |

(₹ Cr)

| Total Volume in Market | |
|------------------------|--------|
| Segment | Volume |
| G-Sec | 48572 |
| SDL | 2071 |
| T-Bills | 6325 |

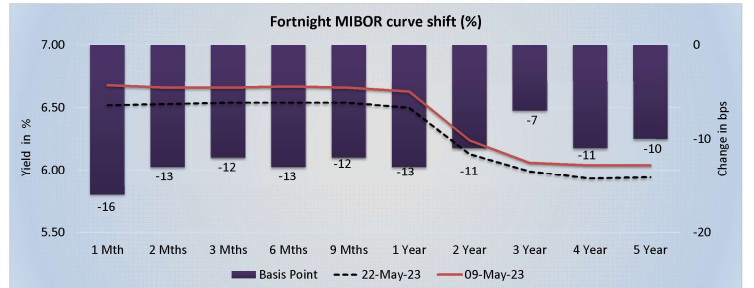
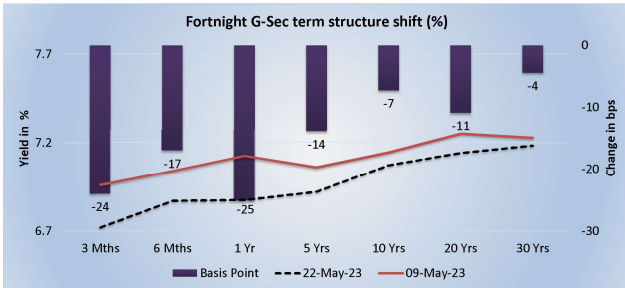
Indian Economic Indicators

| Indicator | Rates (%) |
|---------------------------|-----------|
| WPI (April'23) | -0.92% |
| Core Inflation (April'23) | 5.08% |
| CPI (April'23) | 4.70% |
| GDP Growth (Q3 FY23) | 4.40% |
| IIP (y-o-y March'23) | 1.10% |
| 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 | (1809) | 144 | 116 | (1549) |
| Public Sector Banks | 2290 | 179 | (1295) | 1174 |
| Private Sector Banks | 229 | 355 | (1158) | (574) |
| Mutual Funds | 532 | (230) | 1245 | 1547 |
| Foreign Banks | (1464) | (120) | 195 | (1389) |
| Others | 223 | (328) | 897 | 792 |



FII's & FDI's Investments

| FII Investment (₹ Cr) | 22-May | May-23 | FY 2022-23 | FY 2021-22 |
|-----------------------|---------------|-------------------|-------------------|-------------------|
| Debt | (306) | (344) | (9469) | 3287 |
| Equity | 753 | 35871 | 7202 | (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

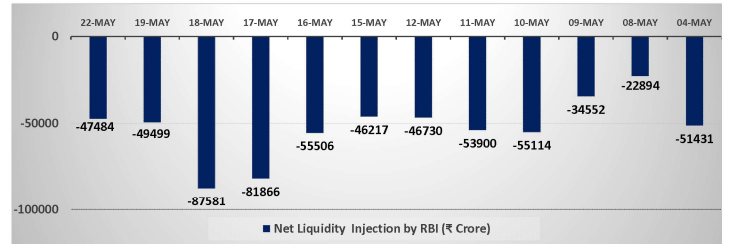
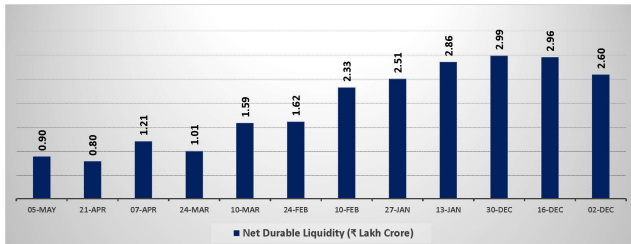
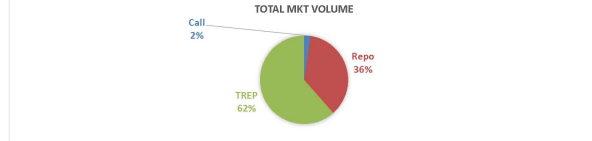
(₹ Cr)

| Particulars | As on 5th May 2023 | y-o-y growth (%) | FY24 (Cumulative)* |
|---|--------------------|------------------|--------------------|
| Aggregate Deposits | 18311580 | 10.2 | 267666 |
| Bank Credit | 13857671 | 15.9 | 182436 |
| Non - food Credit | 13836379 | 16.1 | 181050 |
| Banks Investment in G-Sec | 5444912 | 14.1 | 30590 |
| Broad Money M3 | 22682193 | 9.5 | 348966 |
| Reserve Money (as on 12th May'23) | 4442586 | 9.8 | 129044 |
| Forex Reserves (USD bn) (as on 12th May'23) | 596 | 0.0 | 18 |

*Change during the financial year

Money Market Operations

| Rates | 22-May | 19-May | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call | 6.37% | 6.37% | 11126 |
| Repo | 6.40% | 6.34% | 171697 |
| TREP | 6.33% | 6.29% | 291626 |



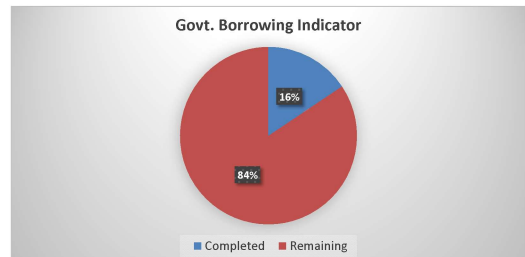
Market Borrowings and Calendar

| 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* | 241000 | 0 | 241000 | 1421000 |
| Redemptions Till Date | 145611 | 0 | 145611 | 312739 |
| Net Amount Raised Till Date | 95389 | 0 | 95389 | 1108261 |
| SDL | 55700 | 0 | 55700 | 758237 |
| Tbills | 224000 | 0 | 224000 | 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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