

Interest Rate Market

TOP TRADED SECURITIES ON 25 - January - 2023					
Description	No. of Trades	Wtd avg price	Wtd Avg Yield	Volume	Weekly Avg.
7.26% GS 2032	1176	99.41	7.35%	9903	14081
7.38% GS 2027	326	100.84	7.15%	3601	4499
7.41% GS 2036	157	100.05	7.40%	1423	1901
GOI F GS 2028	11	98.41	7.74%	1282	675
7.10% GS 2029	84	99.06	7.29%	1133	1503

(₹ Cr)

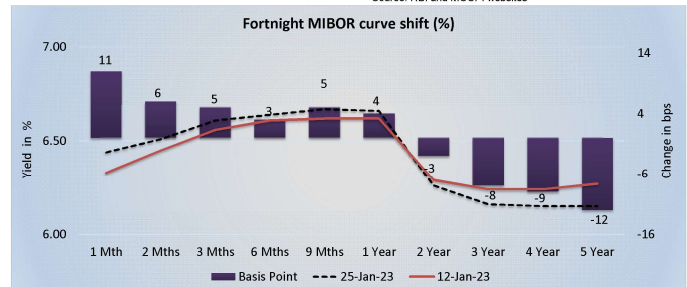
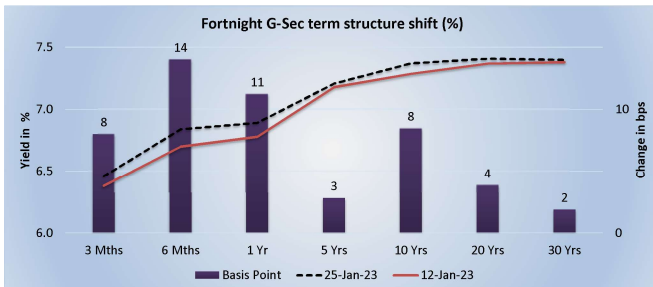
Total Volume in Market	
Segment	Volume
G-Sec	25002
SDL	4280
T-Bills	5210

(₹ Cr)

CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(2656)	(797)	(1158)	(4611)
Public Sector Banks	(915)	179	(70)	(806)
Private Sector Banks	977	(88)	(131)	758
Mutual Funds	227	389	1175	1791
Foreign Banks	2592	310	(940)	1962
Others	(225)	7	1124	906

Indian Economic Indicators	
Indicator	Rates (%)
WPI (December'22)	4.95%
Core Inflation (December'22)	6.09%
CPI (December'22)	5.72%
GDP Growth (Q2 FY23)	6.30%
IIP (y-o-y November'22)	7.10%
SLR	18.00%
Repo Rate	6.25%
MSF Rate	6.50%
SDF Rate	6.00%
CRR	4.50%

Source: RBI and MOSPI websites



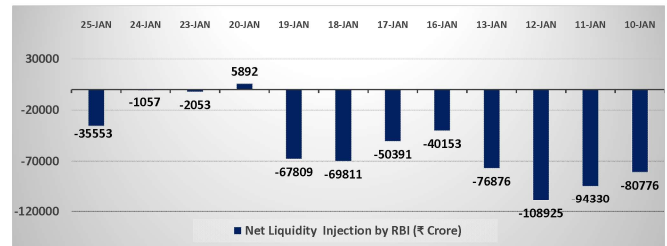
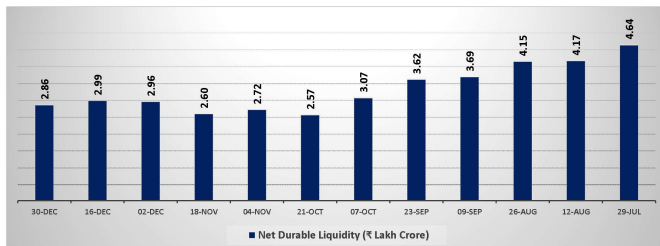
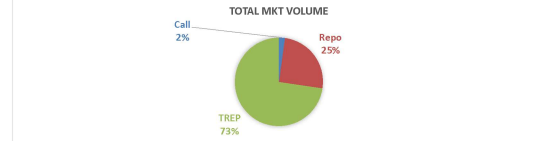
FII's & FDI's Investments				
FI Investment (₹ Cr)	25-Jan	Jan-23	FY 2022-23	FY 2021-22
Debt	1094	2756	(9644)	3287
Equity	(114)	(16766)	(28187)	(139782)
FDI (US \$ Bn)	Oct-22	FY 2022-23	FY 2021-22	FY 2020-21
Gross inflows	5.13	44.23	84.84	81.97
Equity inflows	3.09	30.43	59.68	61.09
Reinvested earnings	1.69	10.94	19.35	16.94
Other capital	0.35	2.86	5.81	3.95

Banking & Money Supply Indicators (₹ Cr)			
Particulars	As on 30th December 2022	y-o-y growth (%)	FY22 (Cumulative)*
Aggregate Deposits	17734124	9.2	1268811
Bank Credit	13304393	14.9	1413079
Non - food Credit	13250421	15.3	1414117
Banks Investment in G-Sec	5095190	10.6	367012
Broad Money M3	21859358	8.7	1365629
Reserve Money (as on 13th January'23)	4202505	10.2	133618
Forex Reserves (USD bn) (as on 13th January'23)	572	(9.9)	(35)

*Change during the financial year

Money Market Operations

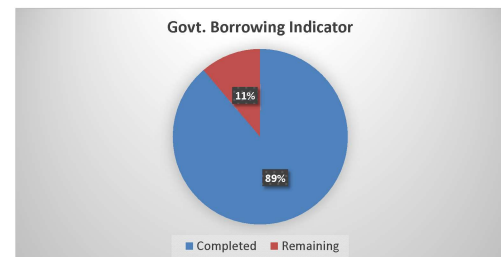
Rates	25-Jan	24-Jan	Total Mkt Volume (₹ Cr)
Call	6.46%	6.46%	12418
Repo	6.47%	6.46%	140136
TREP	6.46%	6.48%	404851



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	442000	1271000	1127033
Redemptions Till Date		227361	85378	312739	264278
Net Amount Raised Till Date		601639	356622	958261	862755
SDL		276347	258607	534954	701626
Tbills		705000	376000	1081000	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.

Reg: PNB GILTS LTD., 5, Sansad Marg, New Delhi - 110001, India.
Tel: +91-1123321584 Fax: +91-1123321584, CIN: L74899DL1996PLC077120
e-mail: research@pnbgilts.com, Web: www.pnbgilts.com