

Interest Rate Market

TOP TRADED SECURITIES ON 31 - March - 2023

| Description | No. of Trades | Wtd avg price | Wtd Avg Yield | Volume | Weekly Avg. |
|---------------|---------------|---------------|---------------|--------|-------------|
| 7.26% GS 2032 | 1516 | 99.70 | 7.30% | 17791 | 14935 |
| 7.38% GS 2027 | 577 | 100.73 | 7.17% | 9401 | 6273 |
| 7.26% GS 2033 | 247 | 99.70 | 7.30% | 4260 | 1409 |
| 7.41% GS 2036 | 232 | 100.42 | 7.36% | 3319 | 2596 |
| 7.10% GS 2029 | 144 | 99.43 | 7.22% | 2360 | 2477 |

(₹ Cr)

| Total Volume in Market | |
|------------------------|--------|
| Segment | Volume |
| G-Sec | 49763 |
| SDL | 4698 |
| T-Bills | 19361 |

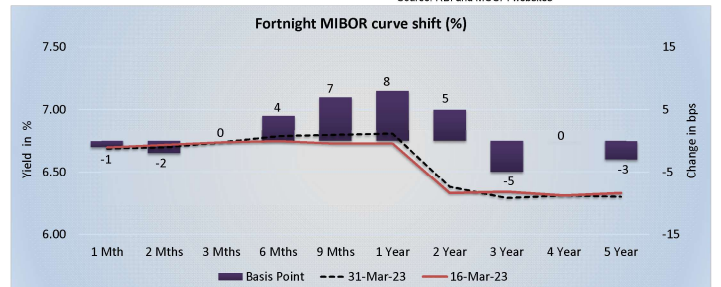
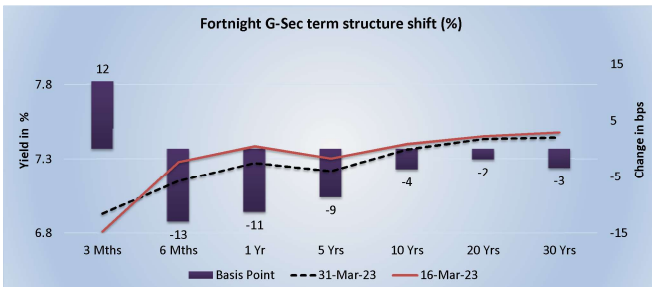
Indian Economic Indicators

| Indicator | Rates (%) |
|------------------------------|-----------|
| WPI (February'23) | 3.85% |
| Core Inflation (February'23) | 6.12% |
| CPI (February'23) | 6.44% |
| GDP Growth (Q3 FY23) | 4.40% |
| IIP (y-o-y January'22) | 5.20% |
| SLR | 18.00% |
| Repo Rate | 6.50% |
| MSF Rate | 6.75% |
| SDF Rate | 6.25% |
| CRR | 4.50% |

Source: RBI and MOSPI websites

(₹ Cr)

| CATEGORY | G-Sec | SDL | T-Bills | NET BOUGHT |
|----------------------|--------|-------|---------|------------|
| Primary Dealers | (4269) | (426) | (6178) | (10873) |
| Public Sector Banks | (45) | (186) | (3952) | (4183) |
| Private Sector Banks | (4446) | (795) | 9691 | 4450 |
| Mutual Funds | 5262 | 1657 | 1370 | 8288 |
| Foreign Banks | 2827 | (501) | (2470) | (144) |
| Others | 672 | 251 | 1539 | 2462 |



FII's & FDI's Investments

| | 31-Mar | Mar-23 | FY 2022-23 | FY 2021-22 |
|-----------------------------|--------|--------|------------|------------|
| FI Investment (₹ Cr) | | | | |
| Debt | (3904) | (3235) | (9930) | 3287 |
| Equity | 835 | 492 | (40300) | (139782) |
| FDI (US \$ Bn) | | | | |
| Jan-23 | | | | |
| FY 2022-23 | | | | |
| FY 2021-22 | | | | |
| Gross inflows | 6.18 | 61.45 | 84.84 | 81.97 |
| Equity inflows | 4.14 | 41.86 | 59.68 | 61.09 |
| Reinvested earnings | 1.74 | 15.86 | 19.35 | 16.94 |
| Other capital | 0.30 | 3.74 | 5.81 | 3.95 |

Banking & Money Supply Indicators

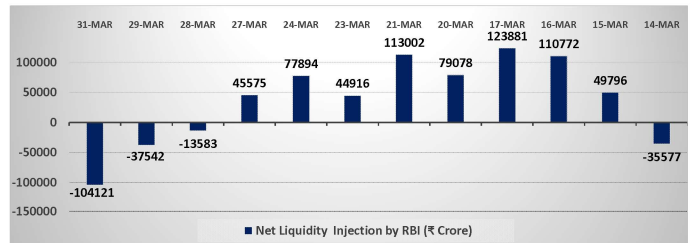
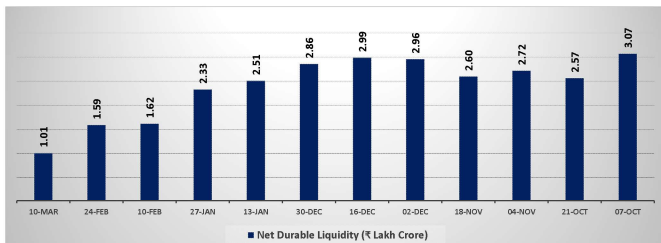
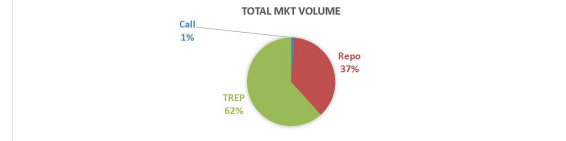
(₹ Cr)

| Particulars | As on 10th March 2023 | y-o-y growth (%) | FY22 (Cumulative)* |
|---|-----------------------|------------------|--------------------|
| Aggregate Deposits | 17958357 | 10.3 | 1493044 |
| Bank Credit | 13548668 | 15.7 | 1657354 |
| Non - food Credit | 13520390 | 16.0 | 1684086 |
| Banks Investment in G-Sec | 5385658 | 13.4 | 657479 |
| Broad Money M3 | 22223755 | 9.6 | 1730025 |
| Reserve Money (as on 24th March'23) | 4313542 | 10.0 | 244655 |
| Forex Reserves (USD bn) (as on 24th March'23) | 579 | (6.3) | (29) |

*Change during the financial year

Money Market Operations

| Rates | 31-Mar | 29-Mar | Total Mkt Volume (₹ Cr) |
|-------|--------|--------|-------------------------|
| Call | 7.37% | 6.72% | 5980 |
| Repo | 7.41% | 6.92% | 191437 |
| TREP | 6.92% | 6.77% | 317234 |

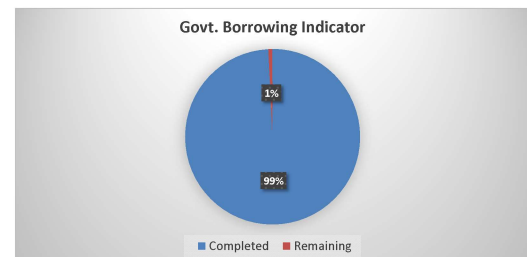


Market Borrowings and Calendar

| 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 | 592000 | 1421000 | 1127033 |
| Redemptions Till Date | 227361 | 85378 | 312739 | 264278 |
| Net Amount Raised Till Date | 601639 | 506622 | 1108261 | 862755 |
| SDL | 276347 | 481890 | 758237 | 701626 |
| Tbills | 705000 | 716000 | 1421000 | 1343000 |
| CMBs | | | 0 | 0 |
| OMO Purchase^ | | | 0 | 230001 |
| OMO Sale^ | | | 0 | 40000 |

* including amount raised via green shoe

^OMO Auction



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