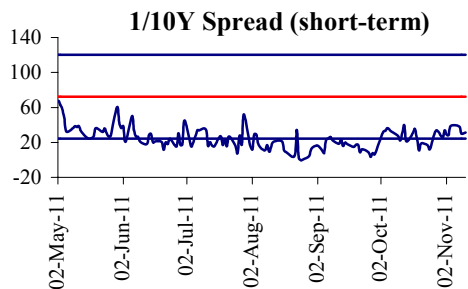
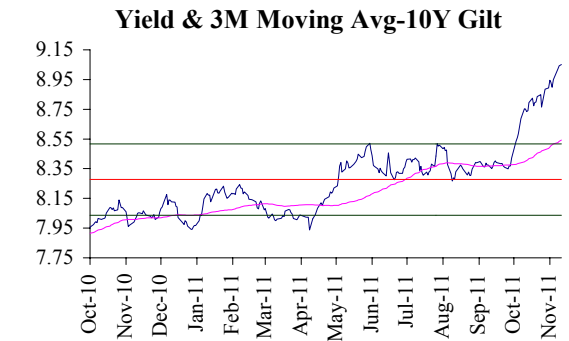
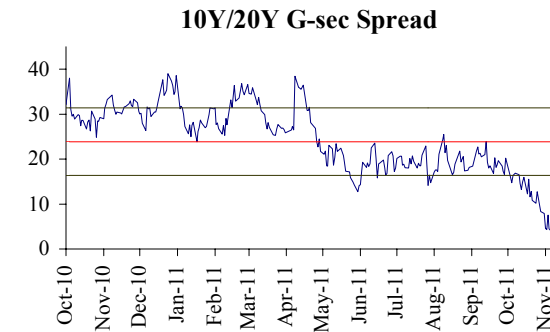
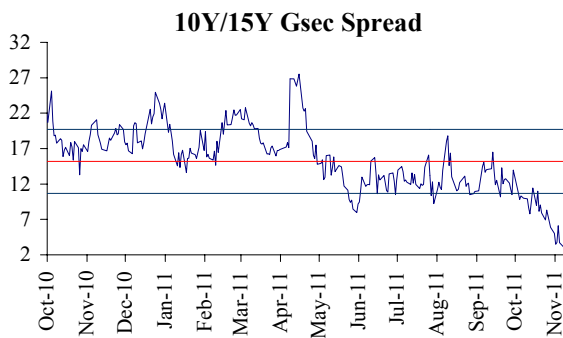
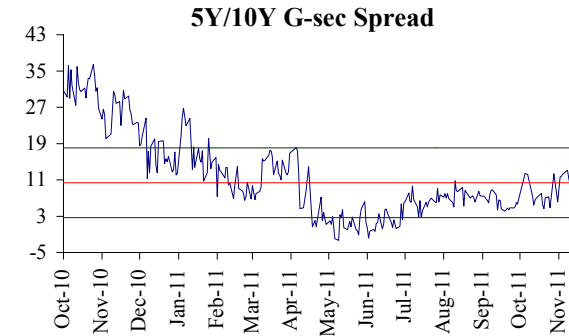
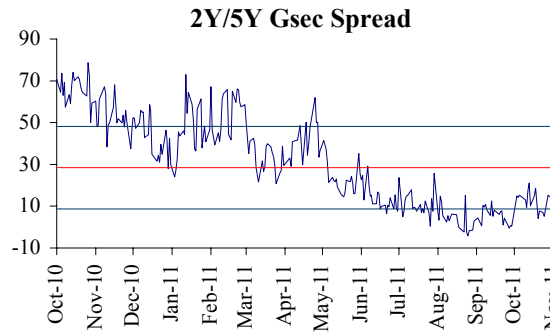
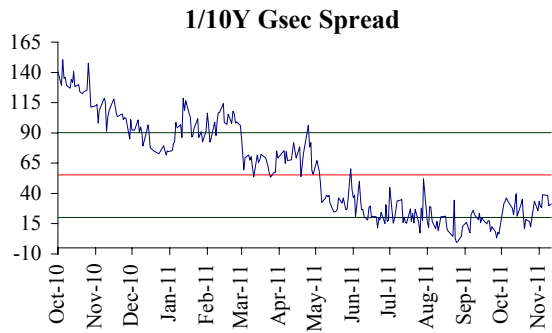




Daily Market Analytics

Date: 11-Nov-11

G-SEC Markets



Banks Trade in Gilts *(Rs crore)

	Buy	Sell	Net
Banks**	7732	6408	1324
Others	5131	6455	-1324

*Excludes special securities like oil bonds etc.

**Includes trades by PD Division of Banks

Gilts Yields

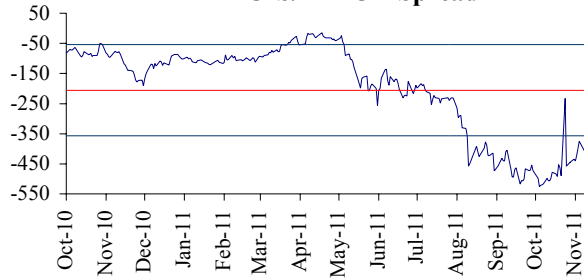
Type	(%)	Change Over (Basis Points)				
	Current	1 Day	1 Week	1 Month	3 Month	1 Year
1-Year	8.74	0	10	37	36	194
2-Year	8.81	1	10	39	43	173
5-Year	8.96	3	15	40	55	116
10-Year	9.05	1	12	36	56	94
15-Year	9.14	2	17	35	52	86
20-Year	9.18	6	21	33	51	79
30-Year	9.26	11	27	33	54	78
10Y Benchmark	9.08	0	15	53	65	94



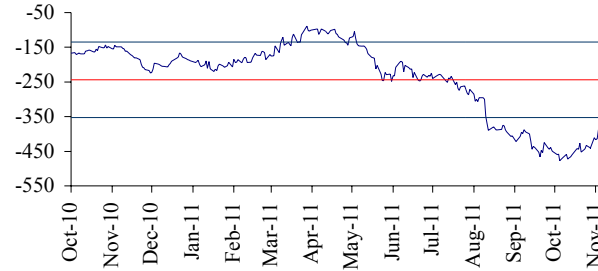
Daily Market Analytics

Derivatives

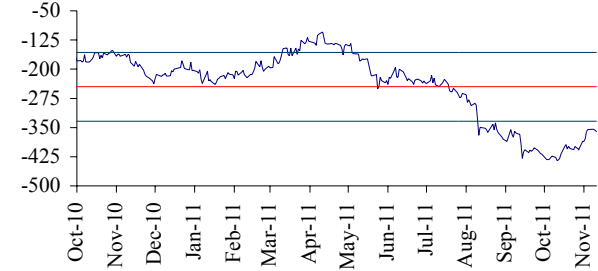
1Y OIS/MIFOR Spread



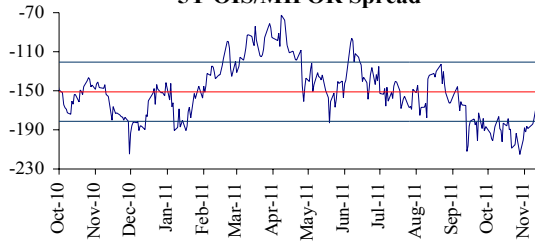
2Y OIS/MIFOR Spread



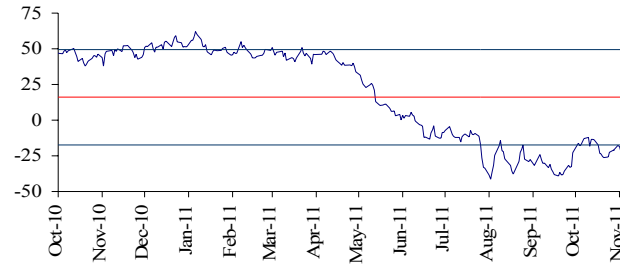
3Y OIS/MIFOR Spread



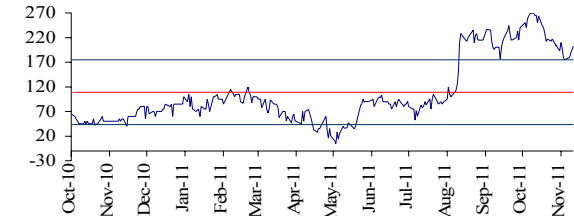
5Y OIS/MIFOR Spread



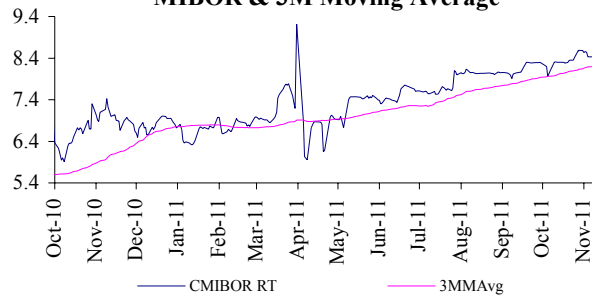
2Y/5Y OIS Spread



2Y/5Y MIFOR SPREAD



MIBOR & 3M Moving Average



Sector	MIBOR-OIS					MIFOR				
	Current (%)	Change Over (Basis Points)				Current (%)	Change Over (Basis Points)			
		1 Day	1 Week	1 Month	3 Month		1 Day	1 Week	1 Month	3 Month
1Year	8.17	-13	-5	14	-9	3.85	-20	-15	80	-150
2 Years	7.62	-7	-2	14	-13	3.75	-5	25	85	-100
3 Years	7.51	-4	-3	4	-8	3.90	-10	15	70	-90
5 Years	7.43	-5	1	7	5	5.78	8	28	17	-2

Three month Mean & Standard Deviation

	MIBOR OIS	(5Y)	MIFOR (5Y)
Mean %	8.22	7.10	5.35
St Dev	0.20	0.28	0.26

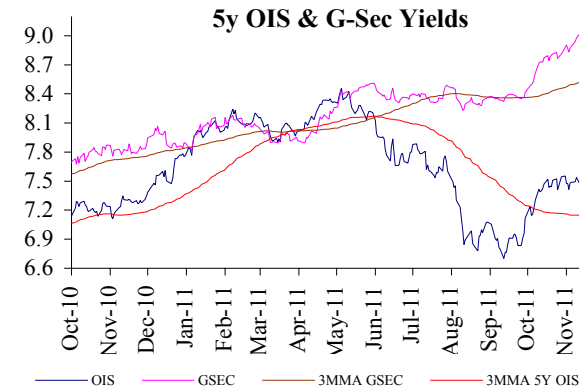
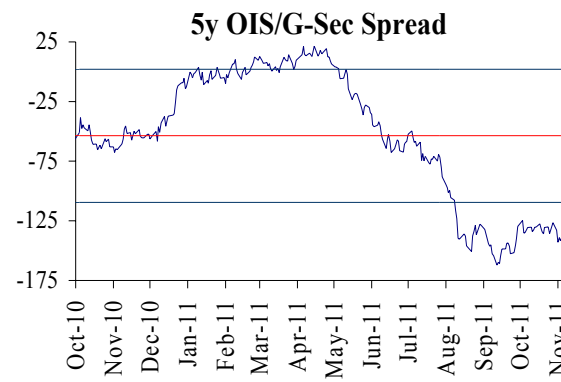
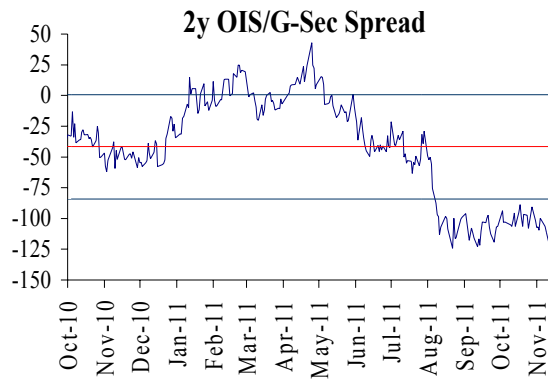
Trade Volumes (Rs crore)

	OIS	MIFOR
Today	11267	300
Yesterday	9875	205



Daily Market Analytics

Derivatives Vs G-Secs



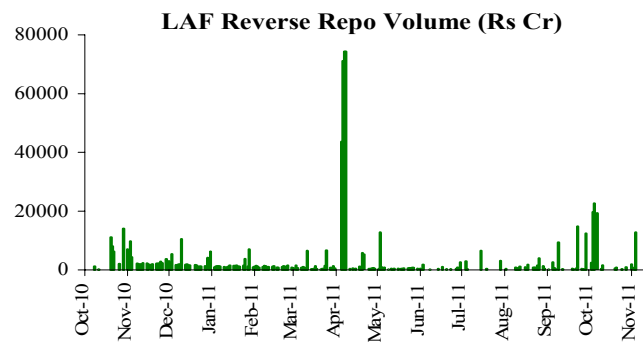
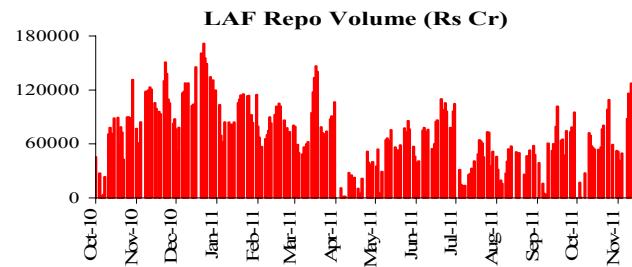
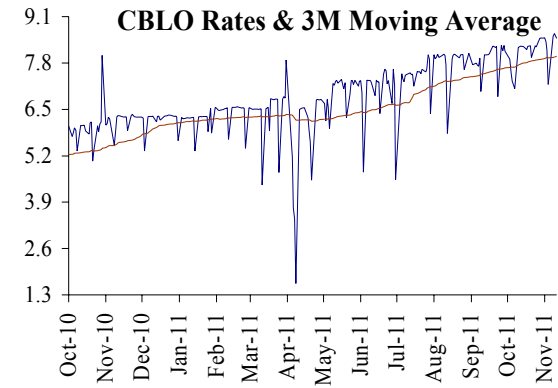
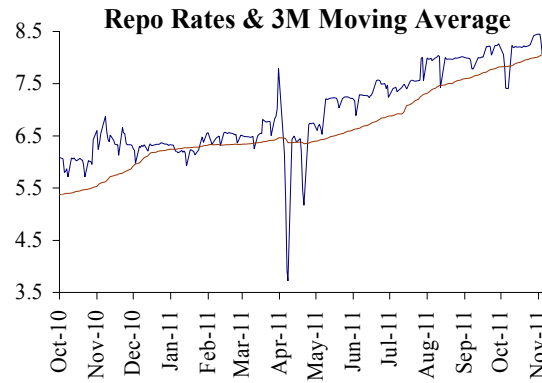
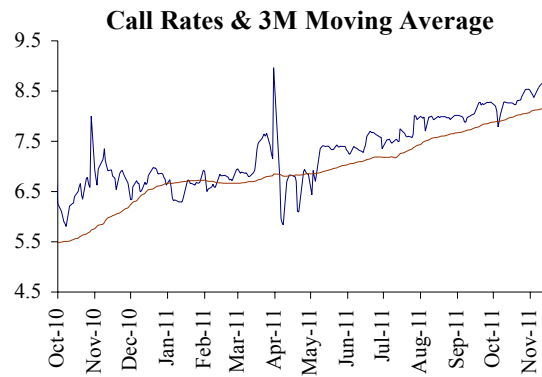
OIS/G-SEC Spread

	Current		Before		
	(Basis Pts)	1 Day	1 Week	1 Month	3 Month
2 years	-119	-111	-107	-104	-52
5 years	-153	-144	-139	-131	-97



Daily Market Analytics

Money Market



Money Market Rates

	Current	3 Month		Change Over (Basis Points)				
	(%)	Mean	Std. Dev	1 Day	1 Week	1 Month	3 Month	1 Year
Call	8.66	8.15	0.21	5	18	63	68	187
Repo	8.58	8.09	0.23	5	13	117	61	257
CBLO	8.44	7.94	0.45	-14	9	141	57	262

Note: excludes Saturdays

Money Market Trade Volumes (Rs Crore)

	Current	Before				
		1 Day	1 Week	1 Month	3 Month	1 Year
Call	13944	15186	10253	20174	12706	12792
Repo	12475	10407	13495	35769	15984	18837
CBLO	33528	35340	58429	21818	51093	52872

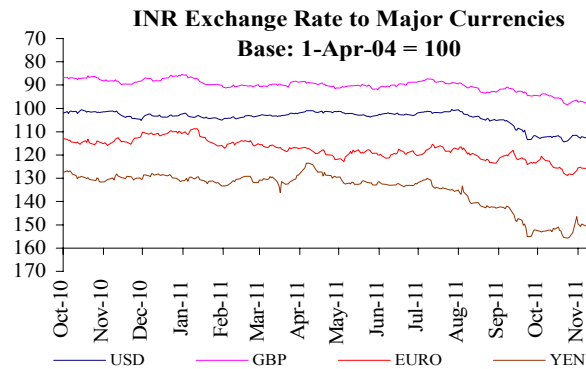
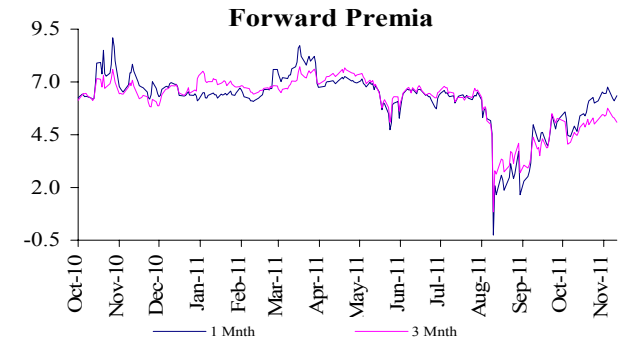
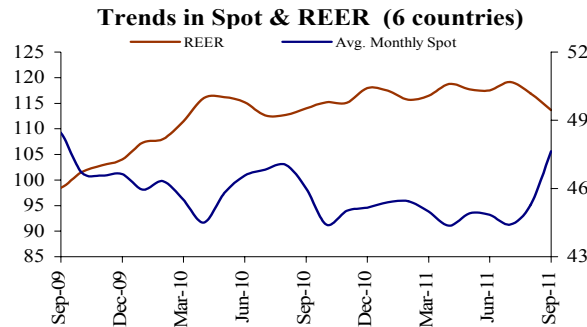
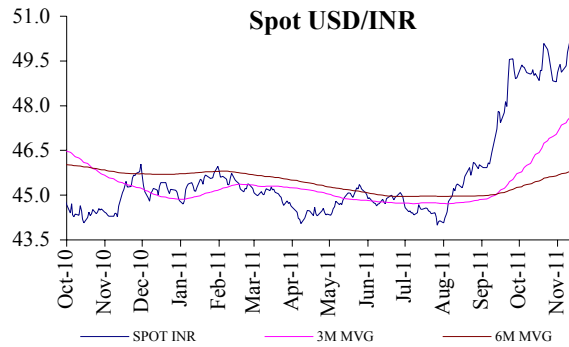
LAF Volumes (Rs Crore)

	Today	Before			
		1 Day	1 Week	3 Month	1 Year
Repo	127335	116160	41705	31615	89750
Reverse Repo	0	0	0	300	2000



Daily Market Analytics

Forex Markets



Forex Settlement Volumes (\$ Mn)

\$ million	Today	Yesterday
Cash	*	2529
Tom	*	3095
Spot	*	9637
Forward	*	1562
Total	*	16823

*forex holiday today

RBI's Sale and Purchase of US Dollars (\$ Million)

	Sep-11		Before			
	1 Month	3 Month	6 Month	1 Year		
Purchase	0	0	0	0	260	
Sale	845	0	0	0	0	
Net	-845	0	0	0	260	

INR Exchange Rate to Major Currencies

	Current	3 Month		Before				
		Mean	St Dev	1 Day	1 Week	1 Month	3 Month	1 Year
USD	50.28	47.61	1.83	49.78	49.25	49.14	44.23	44.52
GBP	80.08	75.95	2.03	80.11	78.73	75.97	72.09	70.47
EURO	68.45	66.18	1.61	68.82	67.64	66.00	62.99	61.47
YEN	64.83	61.82	2.51	64.16	63.06	64.11	57.16	54.50

Currency Derivatives (Futures & Options)

	O.I (Lots)	Value (Rs Crore)	Value Growth Over (%)				
			1 Day	1 Week	1 Month	3 Month	1 Year
Futures	3743920	25264	-11.5	21.5	-8.2	-57.1	12.7
NSE	2431693	10469	-14.9	23.4	-9.5	-47.8	37.3
MCX	1240530	12916	-6.7	36.7	8.6	-49.3	18.3
Options	2205684	3595	-42.6	38.1	71.4	-43.2	-
NSE	2204237	3537	-42.6	44.4	76.9	-42.0	-
USE	1447	58	-43.7	-62.1	-40.5	-75.0	-

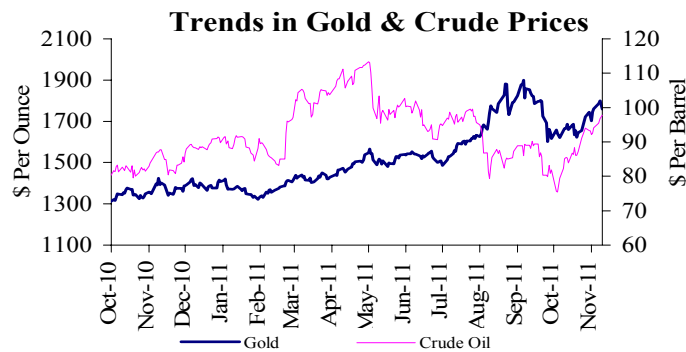
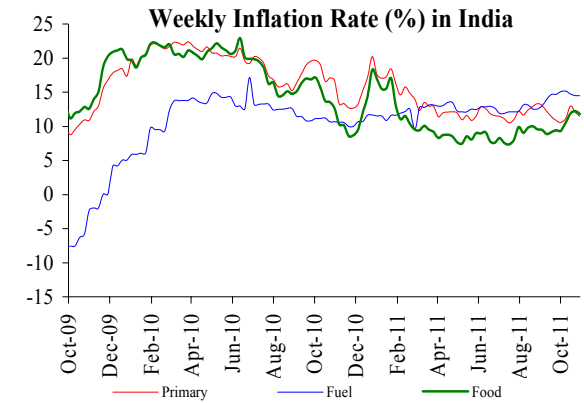
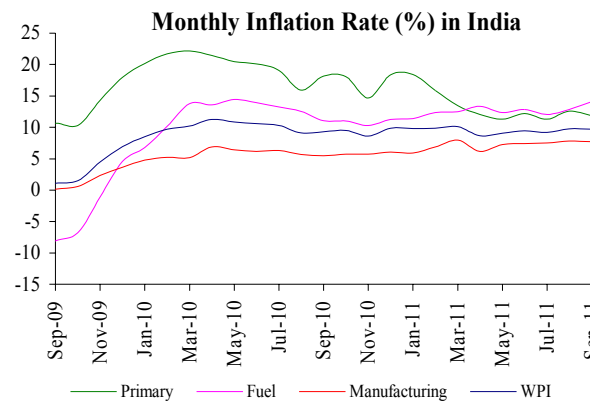
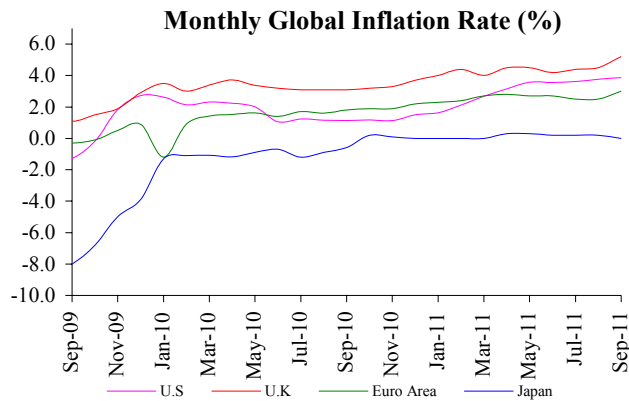
Foreign Exchange Reserves (Rs Crore)

	As on		Growth Over (%)			
	04-Nov-11	1-Week	1-Month	3-Months	1-Year	
Total FCA	1377071	-0.8	1.4	8.1	14.5	
Gold	131442	-6.3	-6.3	17.4	36.2	
SDRs	22339	-0.6	1.1	8.5	-3.5	
Res. with IMF	12959	-0.6	1.1	-2.4	44	
FX Reserves*	314665	-1.8	0.8	-0.8	4.8	



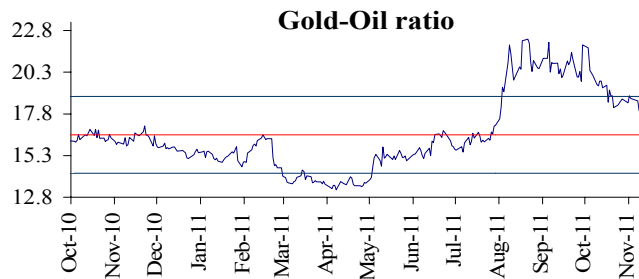
Daily Market Analytics

Macro indicators



Inflation Rate in India (% on YoY Basis)

	Current	Before			
Weekly	29-Oct-11	1 Week	1 Month	3 Month	1 Year
Primary Articles	11.43	12.08	10.84	12.22	16.71
Food Articles	11.81	12.21	9.41	9.90	12.68
Fuel Products	14.50	14.50	14.69	12.19	10.67
Monthly	Sep-11				
Primary	9.31	-	5.49	11.06	18.17
Fuel	9.44	-	7.43	12.85	12.22
Manufacturing	9.78	-	7.79	12.84	12.58
All commodities	9.72	-	7.69	14.09	11.84



Prices of Crude (WTI) and Gold in \$

	Current	Growth over (%)				
		1 Day	1 Week	1 Month	3 Month	1 Year
Gold (Ounce)	1759.64	-2.2	3.4	8.6	8.2	32.6
Crude (Barrel)	97.78	1.0	6.1	23.1	2.9	19.4

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- Note:
1. Charts contain straight lines in red and blue, indicate average and +/- 1 standard deviation respectively.
 2. One crore = 10 million
 3. Chart on INR exchange rate to major currencies presents indices with base as 1 April, 2004 = 100

Data sources: Data inputs were collected from Reserve Bank of India, BSE, NSE, MCX, NCDEX, CSO, Reuters apart from the CCIL.

Disclaimer:

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