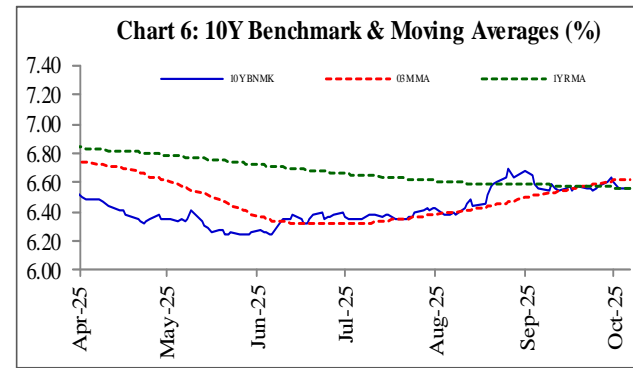
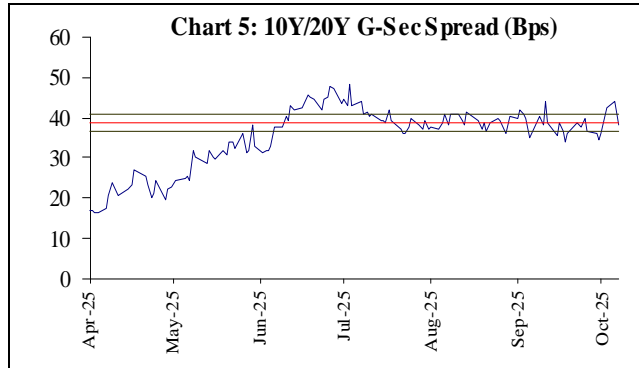
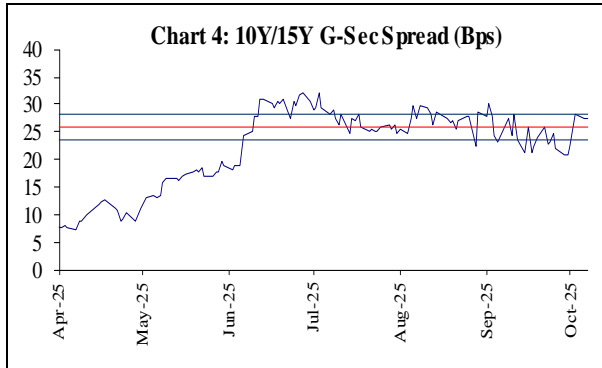
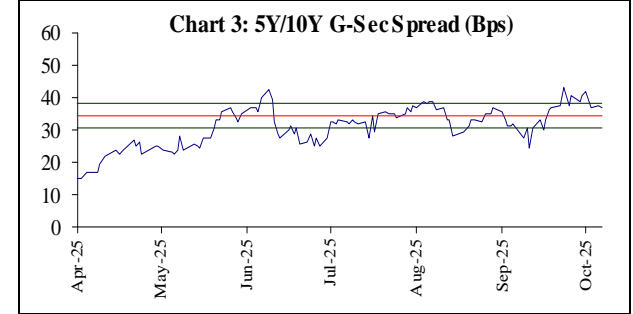
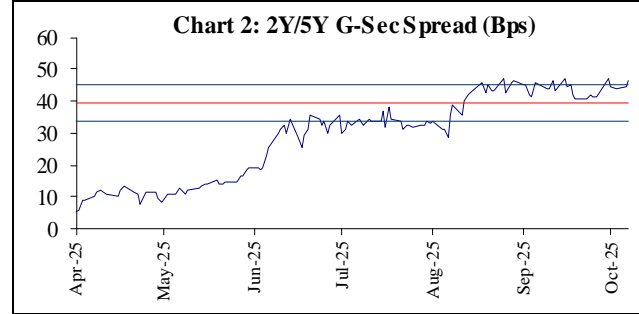
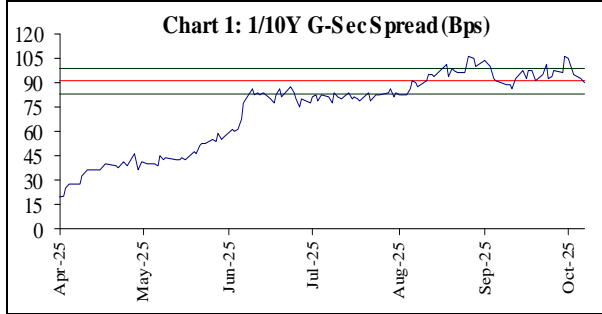


Date: 07-Oct-2025

G-Sec Markets

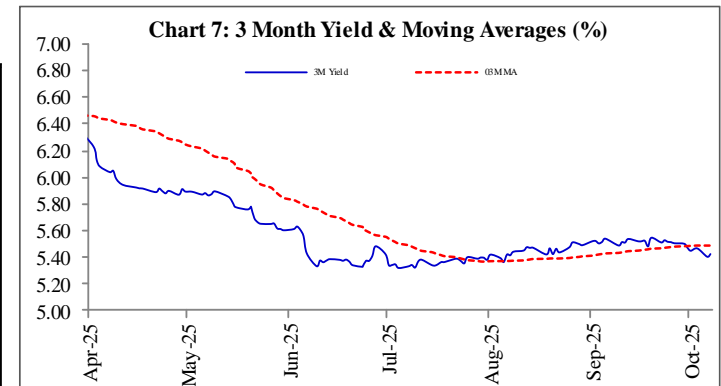


Type	Change Over (Basis Points)					
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1-Year	5.65	3.1	-4.3	-5.8	10.0	-94
2-Year	5.71	-0.7	-11.0	-19.6	-0.5	-95
5-Year	6.18	1.5	-9.4	-14.4	13.5	-50
10-Year	6.55	0.5	-11.4	-8.8	17.1	-22
15-Year	6.82	0.3	-4.9	-5.8	15.0	4
20-Year	6.93	-5.6	-9.1	-10.4	12.4	12
30-Year	7.12	-0.8	-6.6	-12.1	8.5	24
10Y Benchmark	6.56	0.5	-5.1	-3.4	20.8	-16
10Y-5Y Spread (Bps)*	49.54	49.6	46.8	37.0	38.9	6

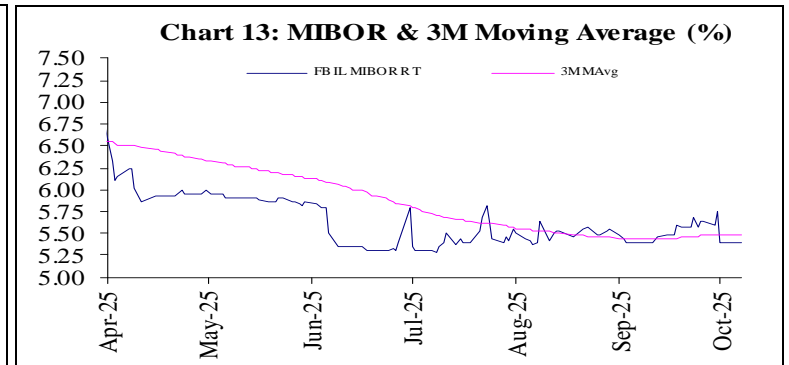
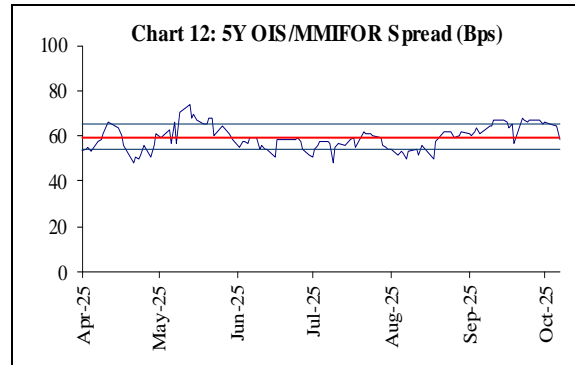
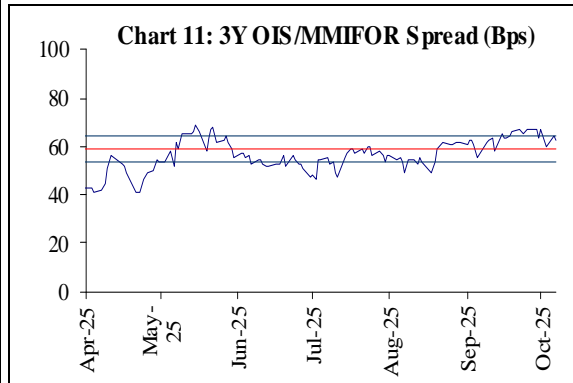
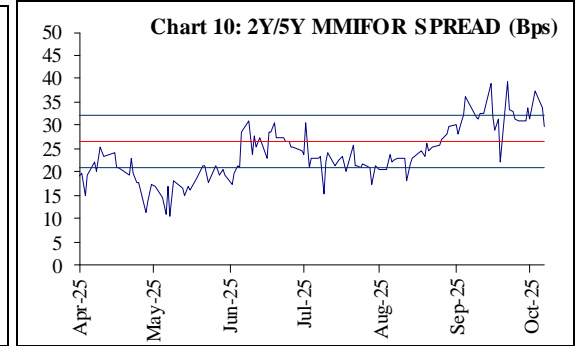
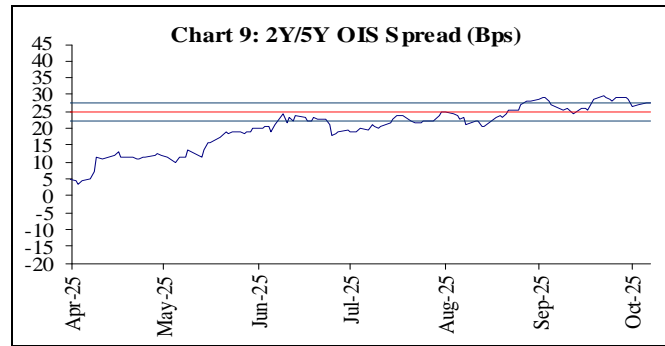
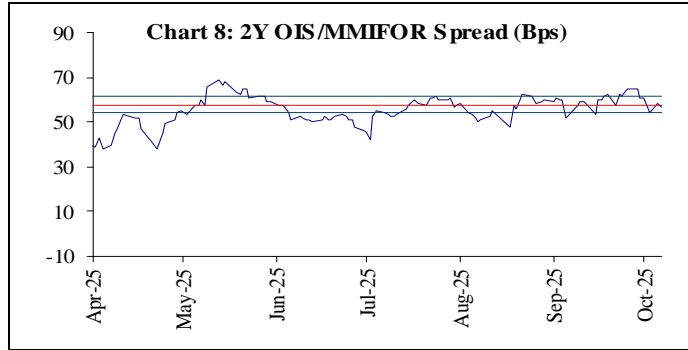
* 5Y Benchmark: 6.75% GS 2029 and 10Y Benchmark: 6.79% GS 2034

	Buy	Sell	Net
Banks**	53150	52838	312
Others	21800	22112	-312

*Excludes When Issued Securities.
**Includes PD Division of Banks



Derivatives



Sector	Current (%)	Change Over (Basis Points)				
		1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	5.41	-1.16	-4.80	-9.96	-10.15	-95.41
2 Years	5.36	-3.00	-8.23	-10.99	-12.58	-69.45
3 Years	5.46	-2.70	-8.77	-12.65	-10.12	-53.22
5 Years	5.64	-3.07	-9.56	-11.49	-5.73	-34.64

Sector	Current (%)	Change Over (Basis Points)				
		1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	-	-	-	-	-	-
2 Years	5.93	-5.16	-16.32	-14.39	-9.94	-32.35
3 Years	6.09	-4.15	-13.27	-10.87	0.35	-28.15
5 Years	6.23	-9.04	-17.50	-16.50	-3.38	-23.25

	MIBOR	OIS (5Y)	MMIFOR (5Y)
Mean (%)	5.49	5.71	6.31
Std. Dev.	0.10	0.04	0.07

(Rs. Crore)	OIS	MMIFOR
Today	54955	6080
Yesterday	35115	4620

Note: 1 Year MIFOR has been discontinued from 1st July 2023

*Note: MIFOR indicates MODIFIED MIFOR from January 2022

Derivatives Vs. G-Sec Spread

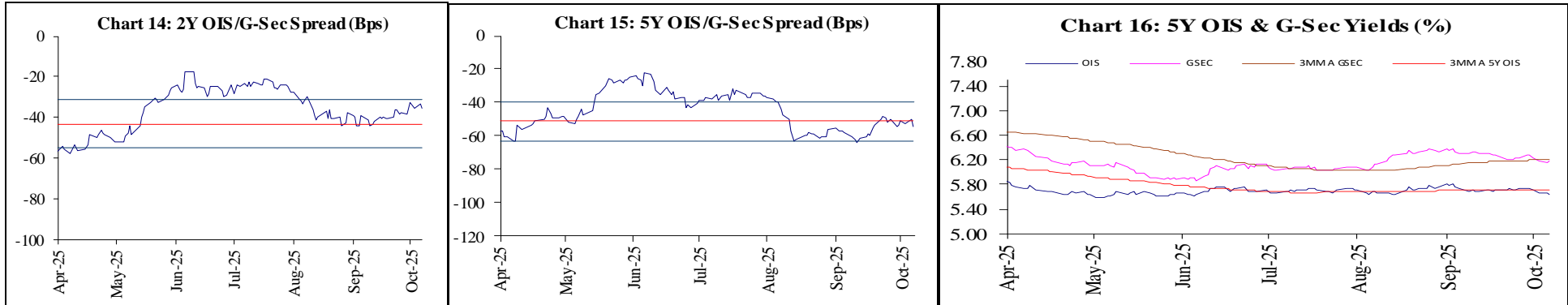


Table 7: OIS / G-Sec Spread (Basis Points)

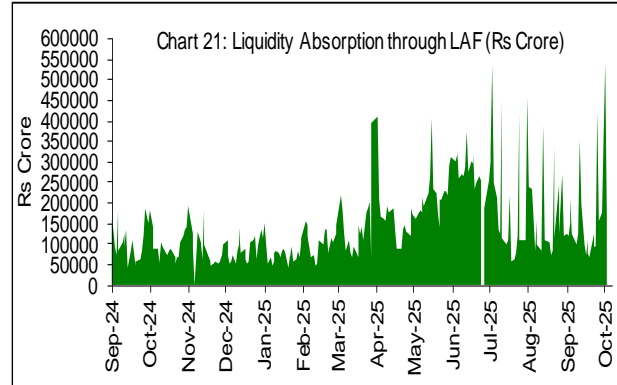
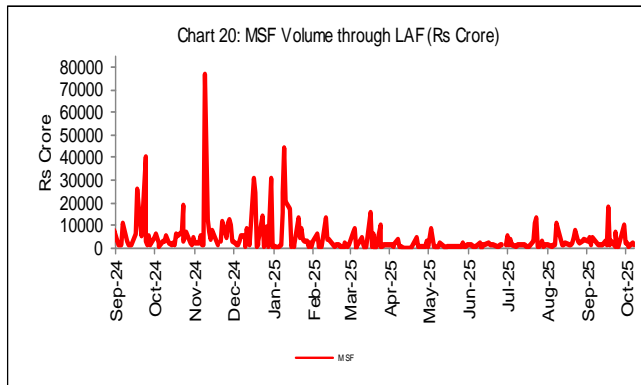
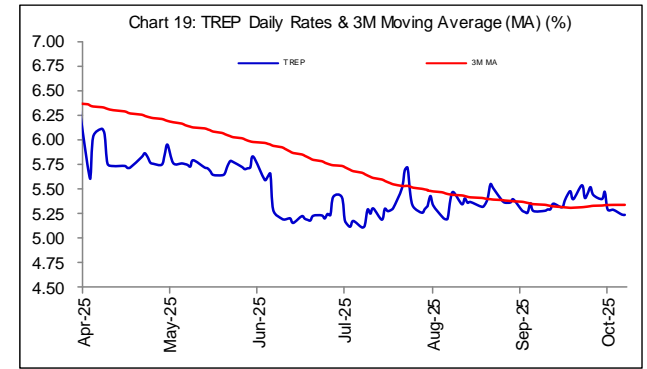
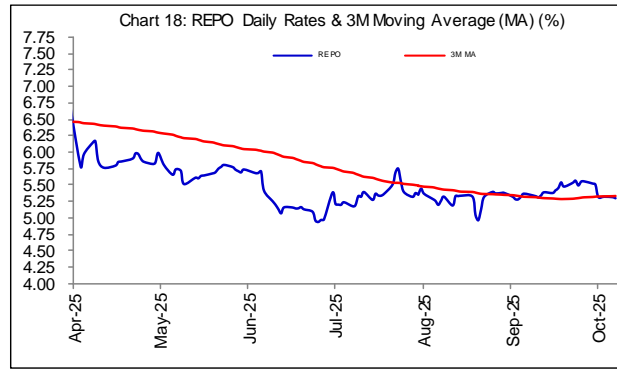
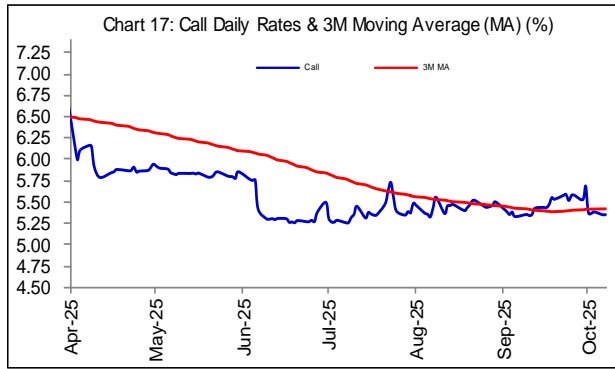
	Current		Before			
	1 Day	1 Week	1 Month	3 Month	1 Year	
2 years	-35	-33	-38	-39	-23	-62
5 years	-54	-50	-54	-58	-38	-70

Table 8: Interest Rate Futures

	O.I. (Lots)	Value (Rs Crore)	Growth Over (%)				
			1 Day	1 Week	1 Month	3 Month	1 Year
NSE	40772	1	-100	-100	-99	-99	-98
MSEI	0	0	-	-	-	-	-
BSE	0	0	-	-	-	-	-
Total IRF	40772	1	-100	-100	-99	-99	-98

O.I.: Open Interest

Money Market



	Before				
	1 Day	1 Week	1 Month	3 Month	1 Year
TREP	392,803	411,246	430,876	28,491	386,757
Repo	224,481	230,379	191,663	5,776	190,298
Call	13,393	13,752	17,062	24	18,947

	Current		3 Month Moving Avg.		Change Over (Basis Points)				
	(%)	Mean (%)	Std. Dev.		1 Day	1 Week	1 Month	3 Month	1 Year
TREP	5.24	5.34	0.12		-0.26	-16.07	-3.95	-1.19	-124.98
Repo	5.30	5.33	0.16		-1.70	-22.43	-7.00	-2.25	-137.52
Call	5.35	5.42	0.10		0.19	-17.57	2.34	-0.50	-132.43

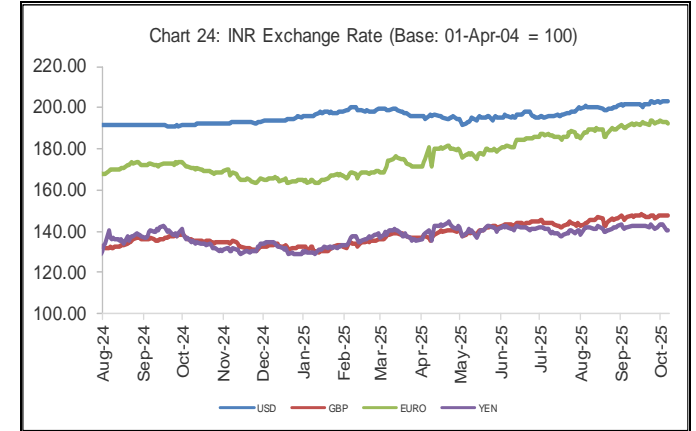
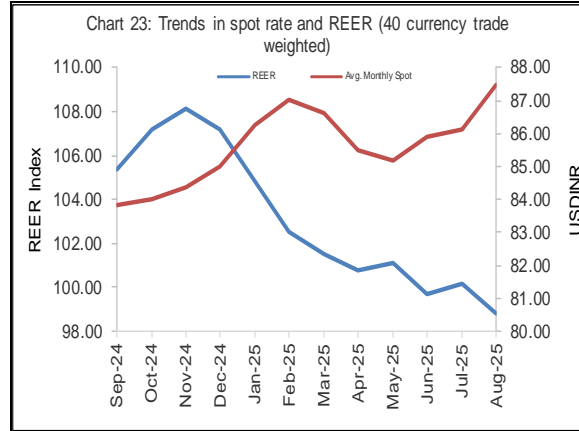
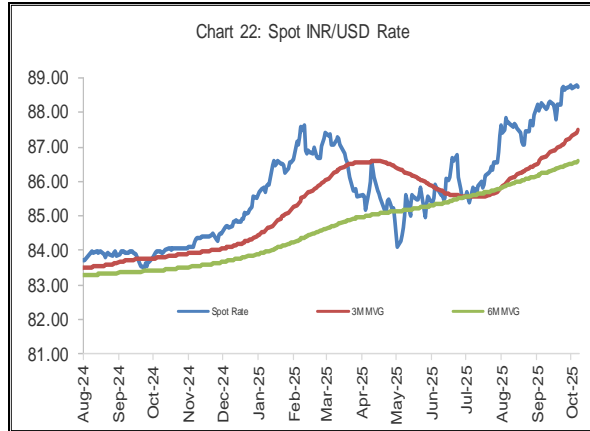
Outstanding	Today	Before				
		1 Day	1 Week	1 Month	3 Month	1 Year
A. Repo*	-	-	-	-	-	-
B. MSF#	-	1,158	1,897	1,692	1,078	5,549
C. Reverse Repo*	-	-	-	-	-	-
D. Term Repo	-	-	90,931	-	-	54,493
E. Term Reverse Repo	-	-	-	1,50,023	1,97,325	25,002
F. SDF#	-	1,69,737	1,58,209	2,13,626	1,24,621	83,582
G. SLF#	-	9,760	10,375	7,758	5,516	8,496
Net Liquidity :						
[(A+B+D+G)-(C+E+F)]	-	(1,58,819)	(55,006)	(3,54,199)	(3,15,352)	(40,046)

#MSF, SDF and SLF come with 1 day lag.

Note: Call market data tables and charts reflect trading activity up to 18:00 IST.

Note: As per [RBI Press release dated 27 Dec 2023](#), MSF and SDF values are totals including holidays/weekends.

Foreign Exchange (Forex) Market



Current	Before					
	1 Day	1 Week	1 Month	3 Month	1 Year	
1 Month	1.94	1.17	2.04	1.72	1.53	1.62
3 Month	2.03	1.51	2.17	1.82	1.60	1.78

	Today	Yesterday
Cash	9360	12621
Tom	14068	13232
Spot	24739	27682
Forward	4310	3213
Total	52477	56748

	Current	3 Month		Before				
		Mean	Std. Dev.	1 Day	1 Week	1 Month	3 Month	1 Year
USD	88.73	87.43	1.00	88.79	88.76	88.16	85.39	83.70
GBP	119.38	117.76	1.51	119.33	119.28	118.43	116.78	111.70
EURO	103.71	102.13	1.48	103.99	104.05	102.75	100.60	93.32
JPY*	58.90	59.19	0.64	59.09	59.64	59.49	59.18	57.84

*INR against 100 JPY, Source: Refinitiv

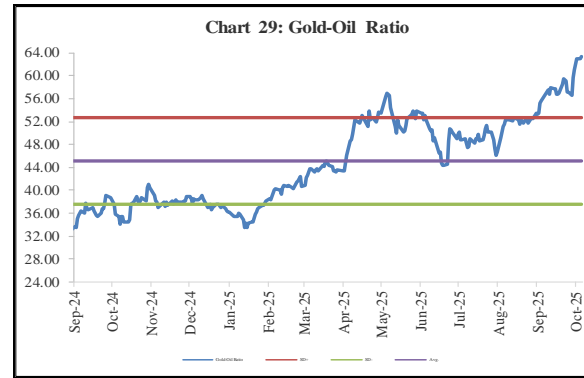
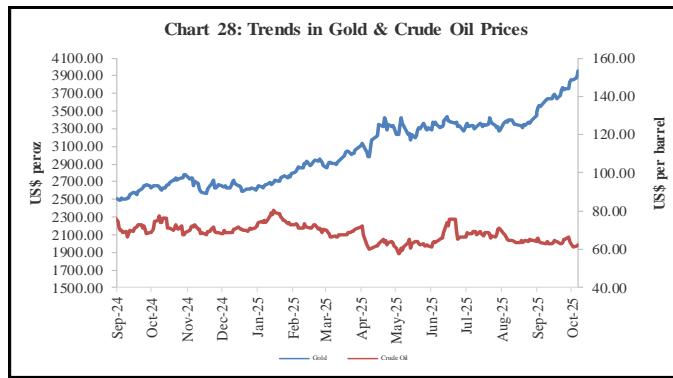
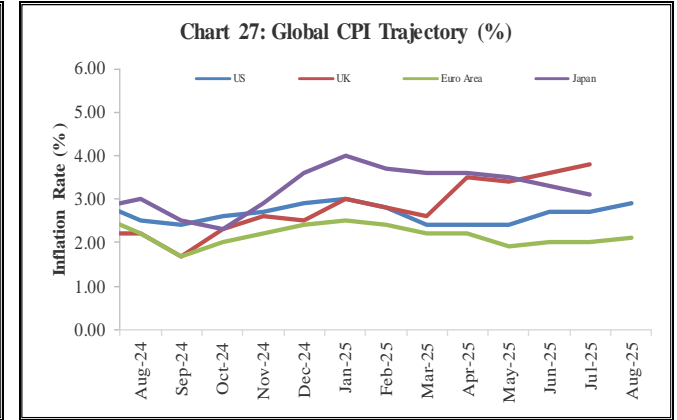
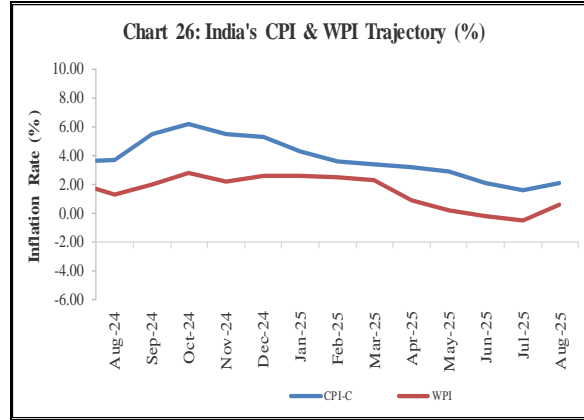
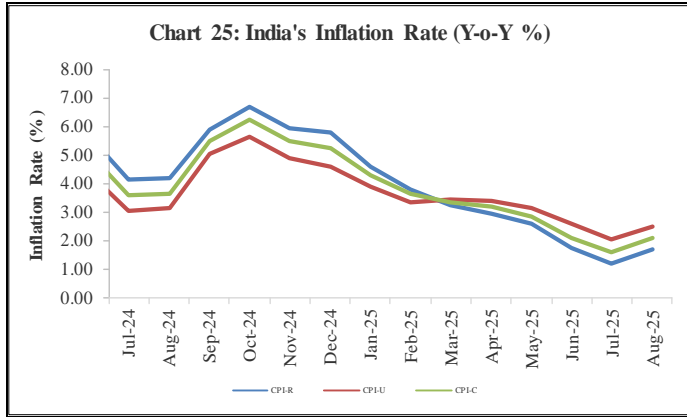
	Jul-25					Before				
	Current	1 Month	3 Month	6 Month	1 Year	Current	1 Month	3 Month	6 Month	1 Year
Purchase	0	1164	10110	49145	23569					
Sale	2540	4825	11770	60284	16635					
Net	-6097	-3557	-1660	-11139	6934					

O.I.	Value (Rs Crore)	Growth Over (%)					
		1 Day	1 Week	1 Month	3 Month	1 Year	
C. Futures	1824940	1263	-79	-78	28	-30	-87
NSE	1824940	1263	-79	-78	28	-30	-87
MSEI	0	0	-	-	-	-	-100
BSE	0	0	0	0	0	0	900
C. Options**	10491	6	-84	-86	-87	-54	-96
NSE	10491	6	-84	-86	-87	-54	-96
MSEI	0	0	-	-	-	-	-
BSE	0	0	-	-	-	-	-

O.I.: Open Interest; * USDINR, EURINR, GBPINR, JPYINR

	As on		Growth Over (%)			
	26-Sep-25	1-Week	1-Month	3-Months	1-Year	
Total FCA	5160999	-0.06	0.17	2.21	19.93	
Gold	842935	3.13	10.10	16.34	122.46	
SDRs	166683	0.22	0.61	3.45	10.45	
Reserves with IMF	41264	-1.87	-1.10	2.06	-2.77	
FX Reserves (\$ Million)	700236	-0.33	0.87	0.07	17.49	

Macro-Economic Indicators



	Current		Growth over (%)			
	1 Day	1 Week	1 Month	3 Month	1 Year	
Gold (per Ounce)	3960.41	1.9	5.3	11.7	18.0	42.1
Crude Oil (per Barrel)	62.49	1.4	-6.0	-2.1	-10.3	-9.3

Period	Sub-Category	Current		Before	
		Aug-25	1 Month	3 Month	1 Year
CPI	CPI: Rural	1.69	1.18	2.59	4.16
	CPI: Urban	2.47	2.05	3.12	3.14
	CPI: Combined	2.07	1.55	2.82	3.65
WPI	Primary Goods	-2.10	-4.95	-1.75	2.52
	Fuel & Power	-3.17	-2.43	-4.80	-0.54
	Manufacturing	2.55	2.05	2.11	1.00
	WPI: All	0.52	-0.58	0.13	1.25

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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, Refinitiv apart from the CCIL.

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