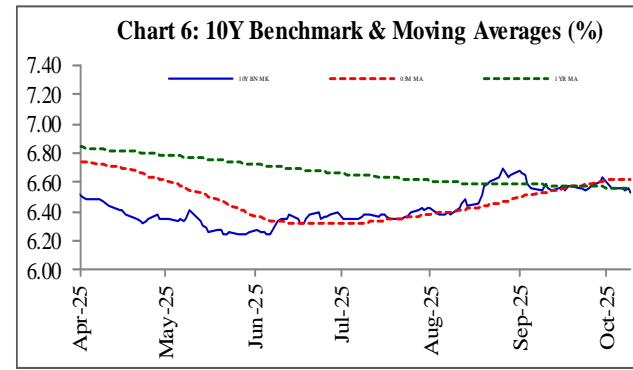
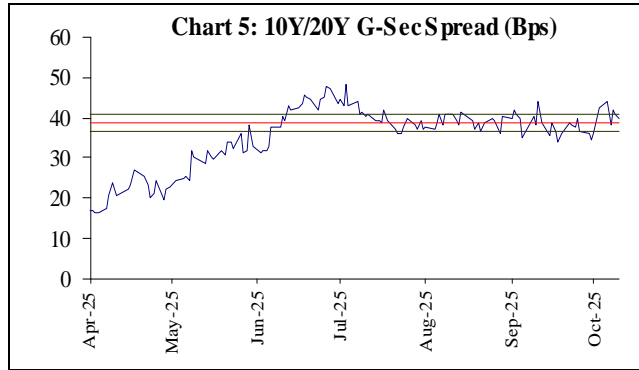
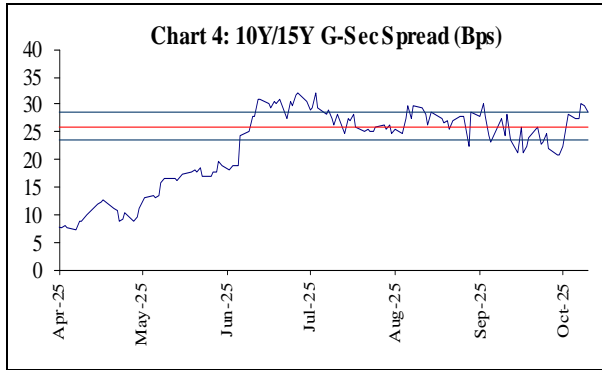
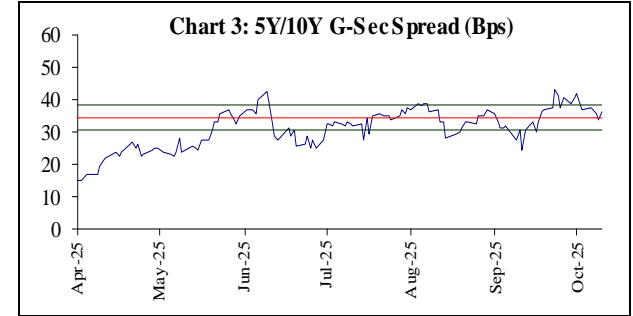
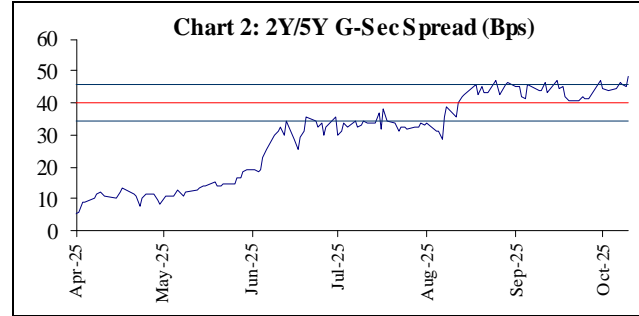
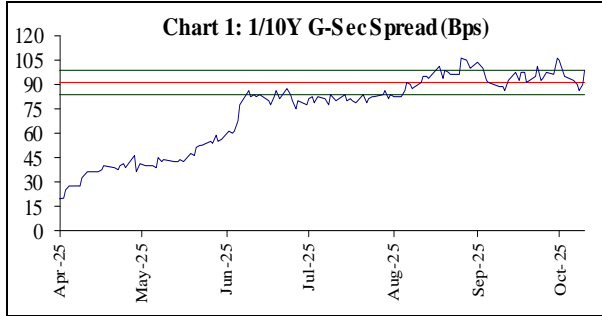


Date: 10-Oct-2025

G-Sec Markets

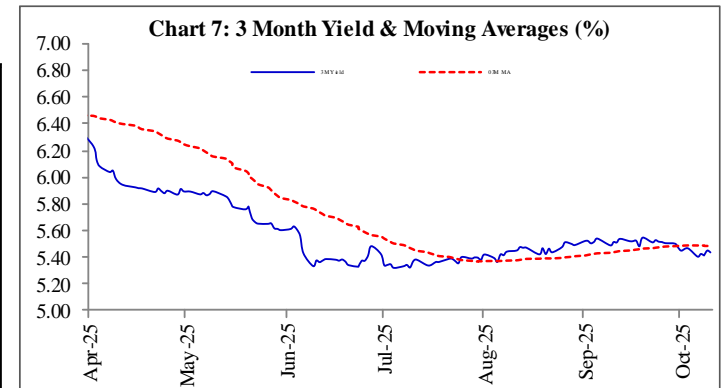


Type	Change Over (Basis Points)					
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1-Year	5.56	-7.7	-4.0	-18.6	0.2	-104
2-Year	5.69	-4.5	-4.8	-18.9	-3.3	-96
5-Year	6.18	-1.4	-0.2	-14.5	11.8	-49
10-Year	6.55	1.3	-0.4	-8.8	14.9	-22
15-Year	6.83	-0.1	-0.3	-4.7	15.9	4
20-Year	6.94	-0.1	-3.0	-7.5	13.3	11
30-Year	7.10	-1.1	-4.1	-13.2	8.6	22
10Y Benchmark	6.52	-4.2	-3.7	-6.3	14.8	-22
10Y-5Y Spread (Bps)*	37.63	49.9	49.4	35.6	39.6	8

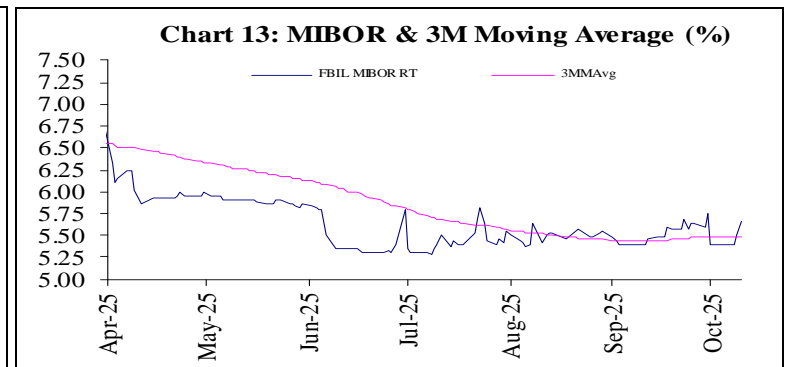
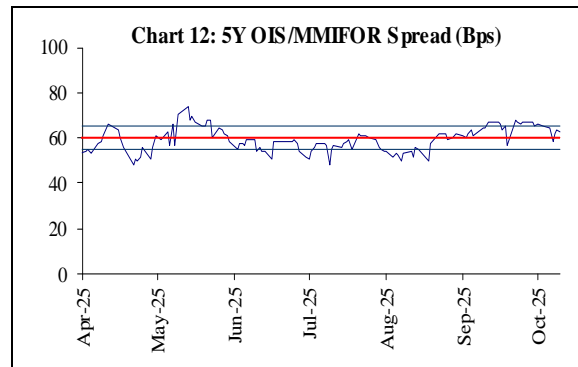
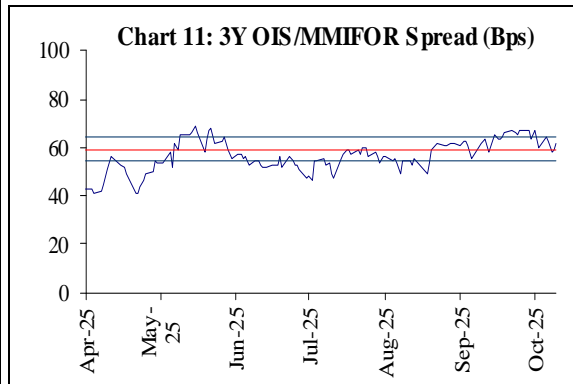
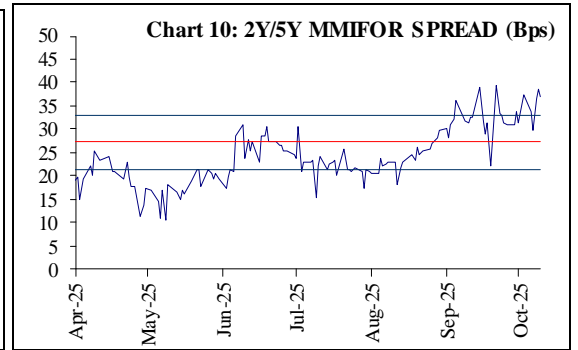
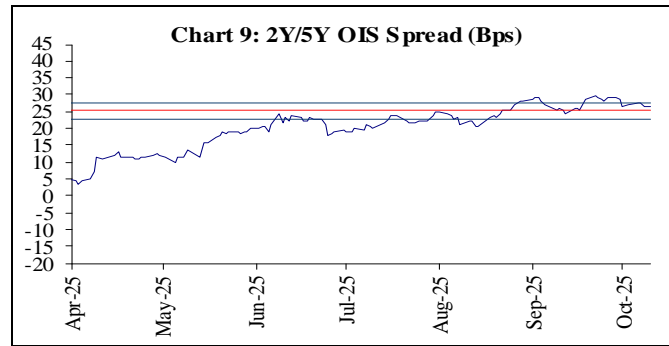
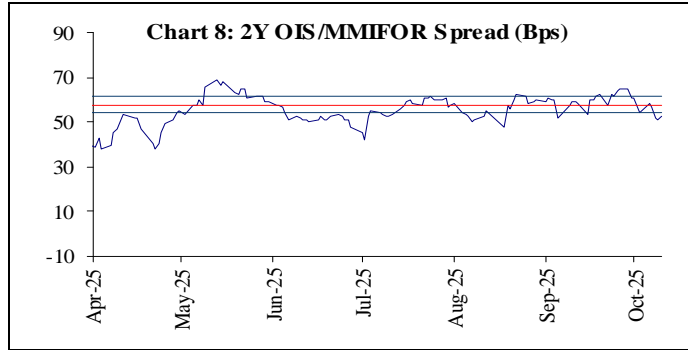
* 5Y Benchmark: 6.75% GS 2029 and 10Y Benchmark: 6.79% GS 2034

	Buy	Sell	Net
Banks**	53020	47346	5674
Others	20134	25807	-5674

*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	5.43	1.00	0.19	-4.35	-10.48	-95.26
2 Years	5.37	1.02	-1.43	-6.92	-13.33	-70.41
3 Years	5.46	0.52	-1.59	-7.71	-10.87	-57.40
5 Years	5.64	1.22	-1.57	-6.00	-7.02	-39.45

Sector	Current (%)	Change Over (Basis Points)				
		1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	-	-	-	-	-	-
2 Years	5.90	2.01	-3.59	-13.72	-14.09	-37.29
3 Years	6.08	2.92	0.23	-9.03	3.73	-30.73
5 Years	6.27	0.51	-4.26	-8.12	-1.18	-20.18

	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	19315	6210
Yesterday	30965	4970

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

*Note: MIFOR indicates MODIFIED MIFOR from January 2022

Derivatives Vs. G-Sec Spread

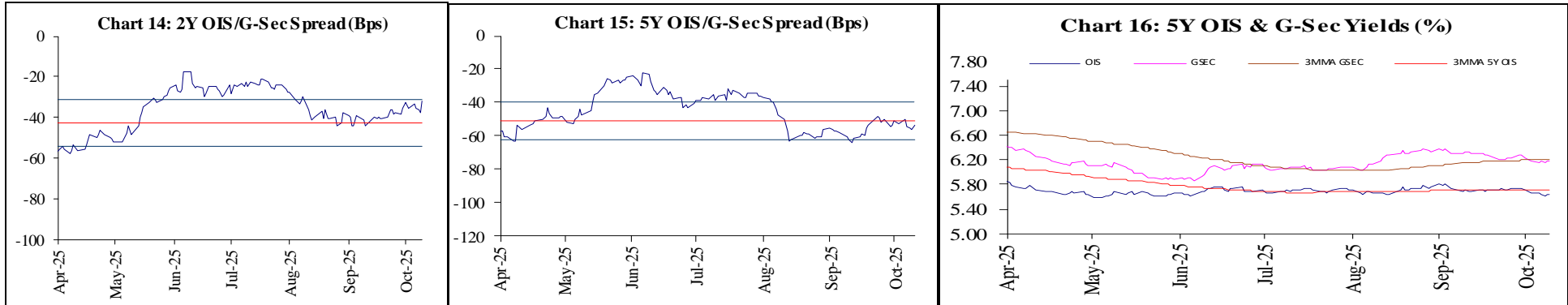


Table 7: OIS / G-Sec Spread (Basis Points)

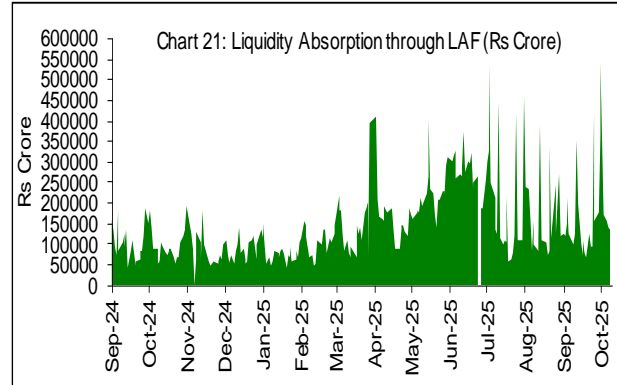
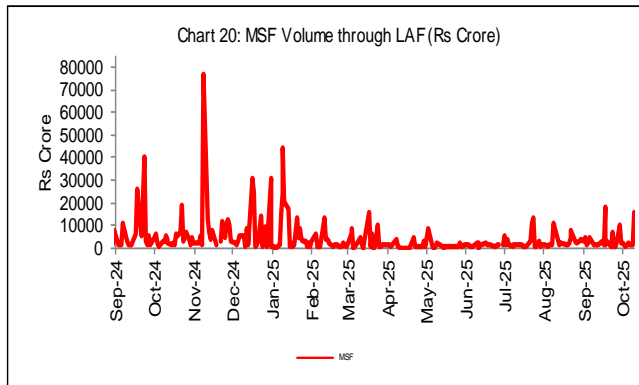
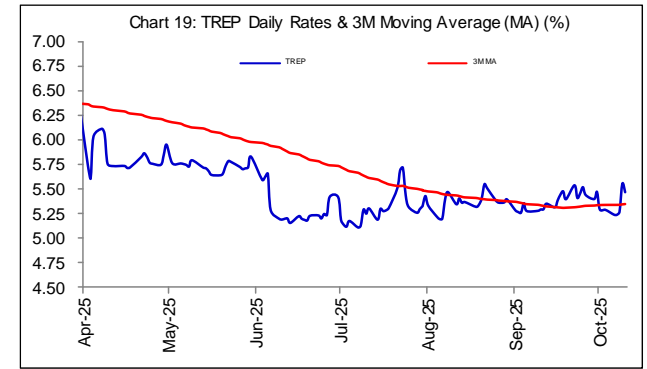
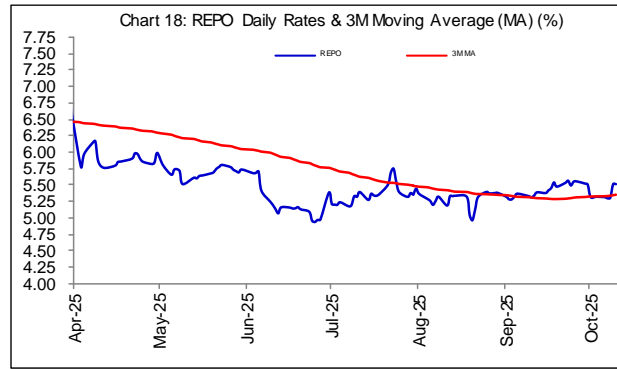
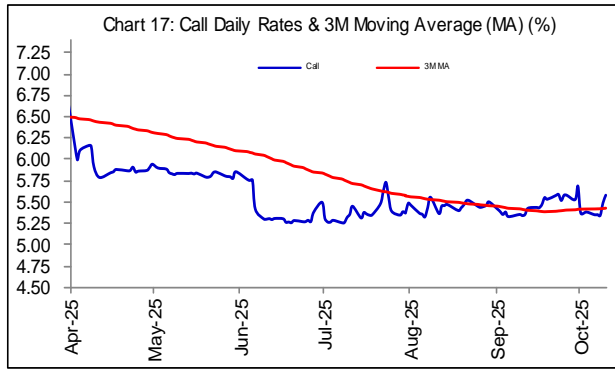
	Current		Before			
	1 Day	1 Week	1 Month	3 Month	1 Year	
2 years	-32	-38	-35	-43	-24	-58
5 years	-54	-56	-52	-64	-39	-66

Table 8: Interest Rate Futures

	O.I. (Lots)	Value (Rs Crore)	Growth Over (%)				
			1 Day	1 Week	1 Month	3 Month	1 Year
NSE	40538	2	-85	227	-69	-85	-91
MSEI	0	0	-	-	-	-	-
BSE	0	0	-	-	-	-	-
Total IRF	40538	2	-85	227	-69	-85	-91

O.I.: Open Interest

Money Market



	Current					Before				
	1 Day	1 Week	1 Month	3 Month	1 Year	1 Day	1 Week	1 Month	3 Month	1 Year
TREP	4,04,434	3,96,728	4,18,991	4,27,107	3,95,077	4,28,281				
Repo	2,23,417	2,28,271	2,20,023	1,91,332	1,92,545	1,94,928				
Call	18,167	18,998	16,597	21,886	16,248	18,005				

	Current		3 Month Moving Avg.		Change Over (Basis Points)				
	(%)	Mean (%)	Std. Dev.		1 Day	1 Week	1 Month	3 Month	1 Year
TREP	5.47	5.35	0.12		-8.63	17.93	17.31	17.02	-116.66
Repo	5.51	5.35	0.14		0.10	19.19	17.01	14.66	-115.15
Call	5.58	5.43	0.10		9.00	19.63	22.53	20.31	-109.71

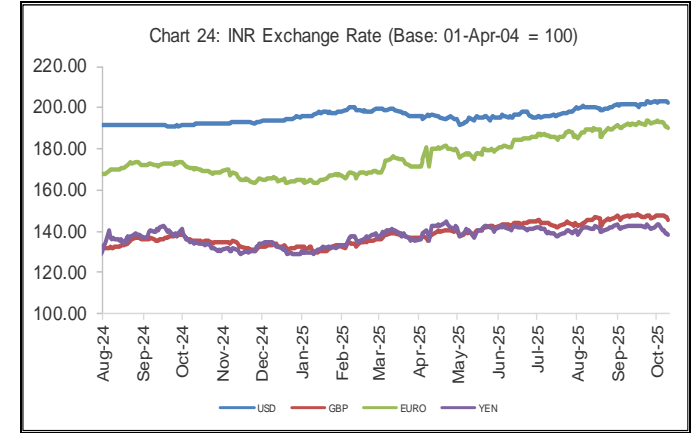
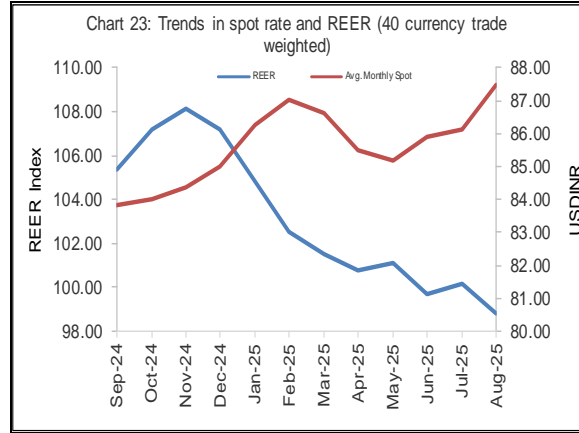
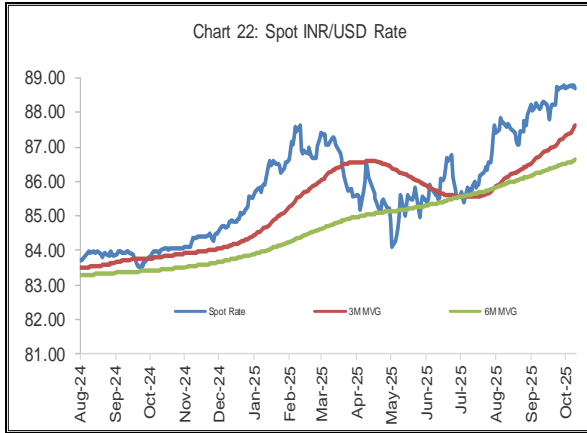
Outstanding	Today	Before				
		1 Day	1 Week	1 Month	3 Month	1 Year
A. Repo*	-	-	-	-	-	-
B. MSF#	-	15,771	1,982	1,159	869	5,761
C. Reverse Repo*	-	46,860	-	-	-	-
D. Term Repo	37,929	-	-	-	-	3,890
E. Term Reverse Repo	-	-	-	1,70,198	2,09,083	26,002
F. SDF#	-	1,33,799	5,41,006	1,24,040	97,432	1,88,048
G. SLF#	-	9,038	10,529	7,181	-	8,496
Net Liquidity :						
[(A+B+D+G)-(C+E+F)]	37,929	(1,55,850)	(5,28,495)	(2,85,898)	(3,05,646)	(1,95,903)

#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	1.80	1.17	2.02	1.72	1.39	1.61
3 Month	2.08	1.51	2.19	1.89	1.61	1.77

	Today	Yesterday
Cash	15606	20281
Tom	21722	13836
Spot	29182	26540
Forward	5542	1568
Total	72051	62225

	Current	3 Month		Before				
	\$	Mean	Std. Dev.	1 Day	1 Week	1 Month	3 Month	1 Year
USD	88.69	87.58	0.96	88.79	88.78	88.13	85.80	83.81
GBP	118.01	117.84	1.51	118.88	119.32	119.25	116.58	112.06
EURO	102.62	102.24	1.45	103.08	104.08	103.20	100.53	93.31
JPY*	58.02	59.15	0.68	58.24	60.16	59.75	58.38	58.04

*INR against 100 JPY, Source: Refinitiv

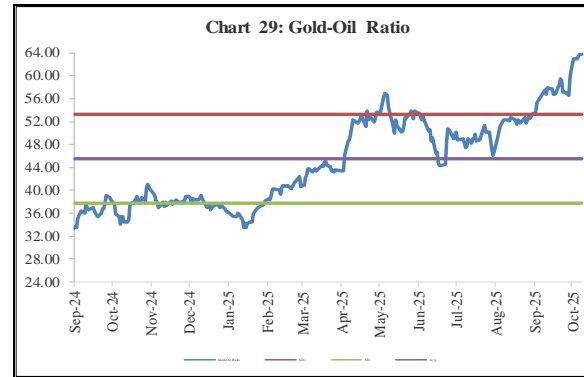
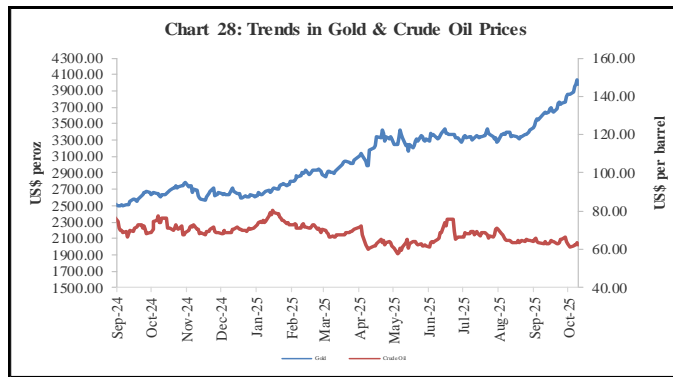
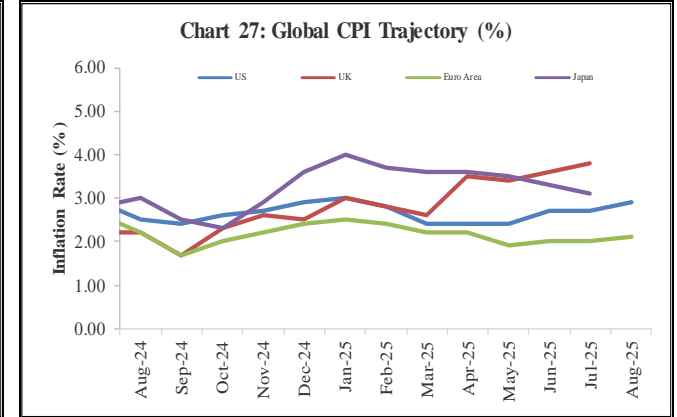
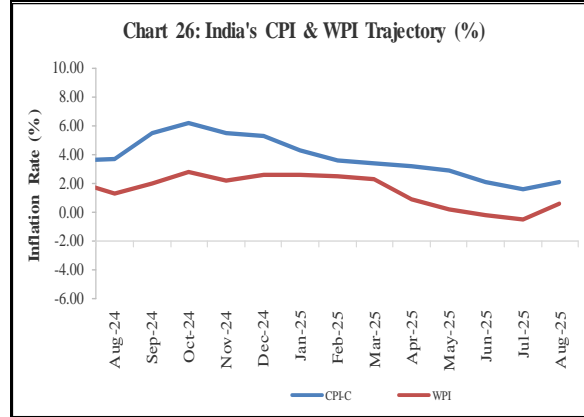
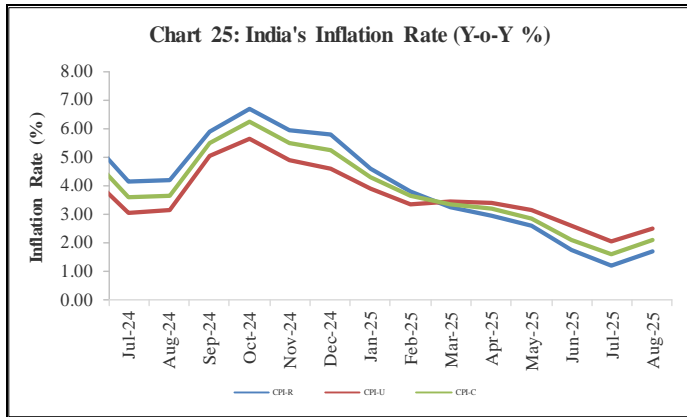
	Jul-25					Before				
	Current	1 Month	3 Month	6 Month	1 Year	Current	1 Month	3 Month	6 Month	1 Year
Purchase	0	1164	10110	49145	23569					
Sale	2540	4825	11770	60284	16635					
Net	-6097	-3557	-1660	-11139	6934					

O.I.	Value (Lots)	Value (Rs Crore)	Growth Over (%)				
			1 Day	1 Week	1 Month	3 Month	1 Year
C. Futures	2202576	2355	-46	-32	29	90	-23
NSE	11265	24	431	41	-7	-5	-60
MSEI	0	0	-	-	-	-	-
BSE	0	0	-	-	-	-	-
C. Options**	11265	24	431	41	-7	-5	-60

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

	As on	Growth Over (%)			
	03-Oct-25	1-Week	1-Month	3-Months	1-Year
Total FCA	5128990	-0.62	-0.57	1.51	19.18
Gold	876896	4.03	10.03	21.15	131.42
SDRs	167033	0.21	0.98	3.53	10.68
Reserves with IMF	41446	0.44	-1.22	2.47	-2.34
FX Reserves (\$ Million)	699960	-0.04	0.24	0.47	17.45

Macro-Economic Indicators



	Current		Growth over (%)			
	1 Day	1 Week	1 Month	3 Month	1 Year	
Gold (per Ounce)	3975.04	-1.6	3.1	9.2	18.8	44.9
Crude Oil (per Barrel)	62.36	-1.6	1.8	-2.6	-7.1	-13.7

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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