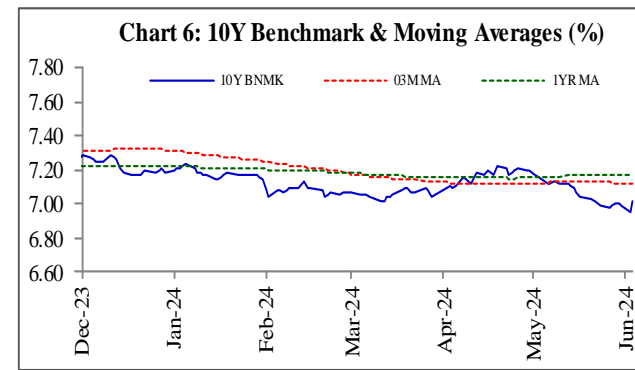
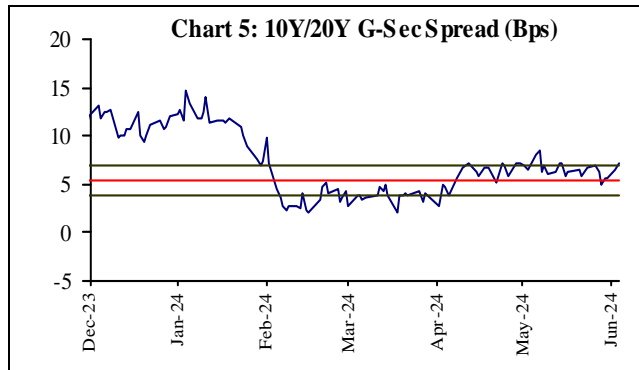
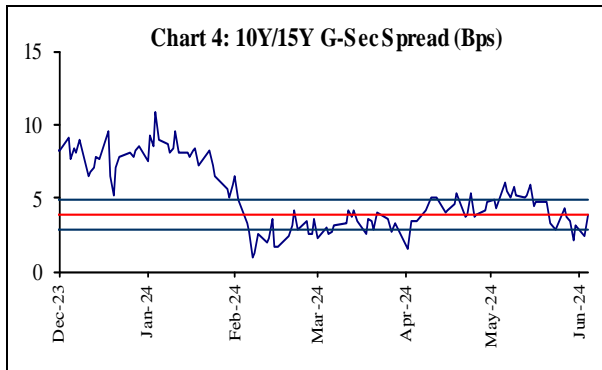
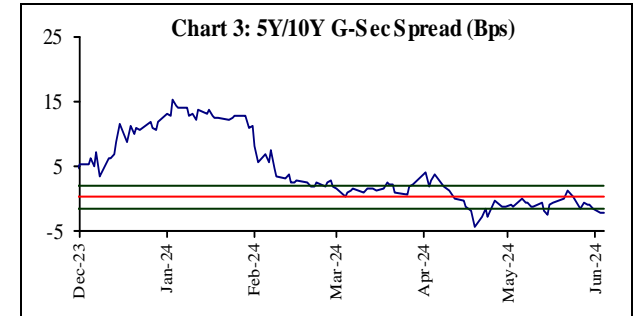
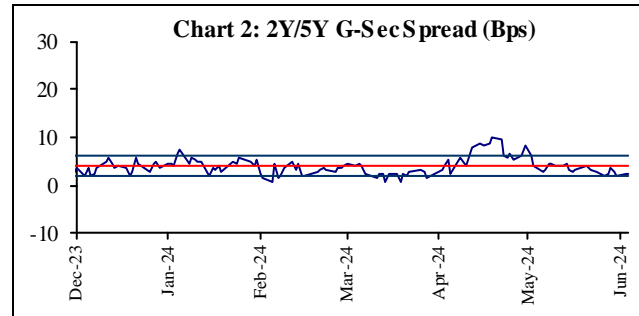
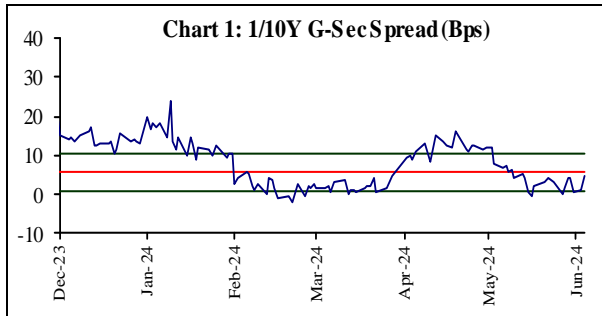




Daily Market Analytics

Date: 04-Jun-2024

G-Sec Markets

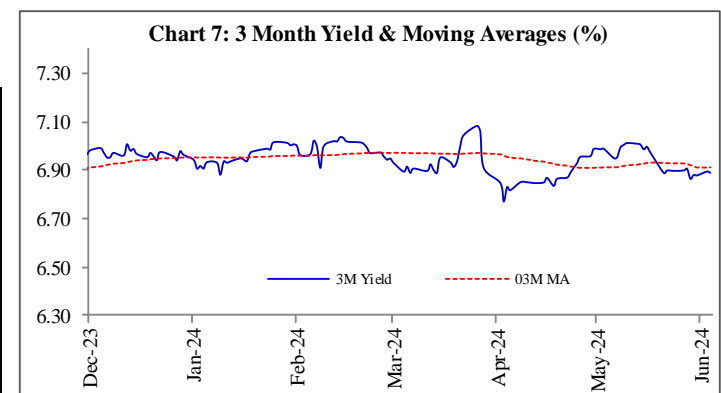


Type	Change Over (Basis Points)					
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1-Year	7.03	3.1	1.2	-2.2	-5.8	14
2-Year	7.07	6.5	5.4	-4.5	4.4	24
5-Year	7.09	6.7	5.5	-8.1	3.2	16
10-Year	7.07	6.7	4.1	-9.4	-0.8	5
15-Year	7.11	8.1	4.2	-10.5	-1.1	3
20-Year	7.14	7.3	4.9	-9.2	1.0	5
30-Year	7.16	5.2	3.8	-11.1	2.9	5
10Y Benchmark	7.02	6.7	3.3	-14.6	-4.0	3
10Y-5Y Spread (Bps)*	-8.0	-7.4	-5.6	-0.6	1.4	7

* 5Y Benchmark: 7.06% GS 2028 and 10Y Benchmark: 7.10% GS 2034

	Buy	Sell	Net
Banks**	84937	63882	21055
Others	35105	56160	-21055

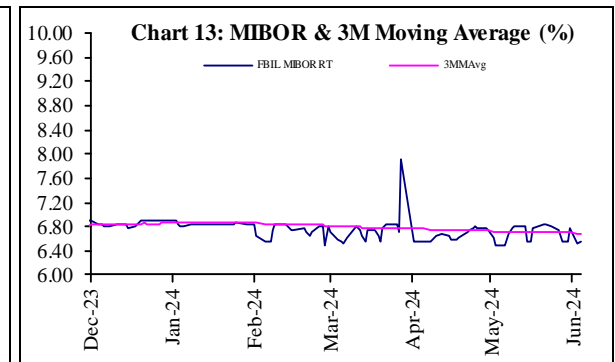
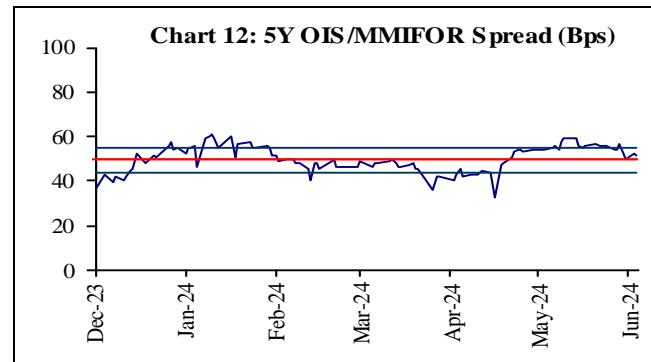
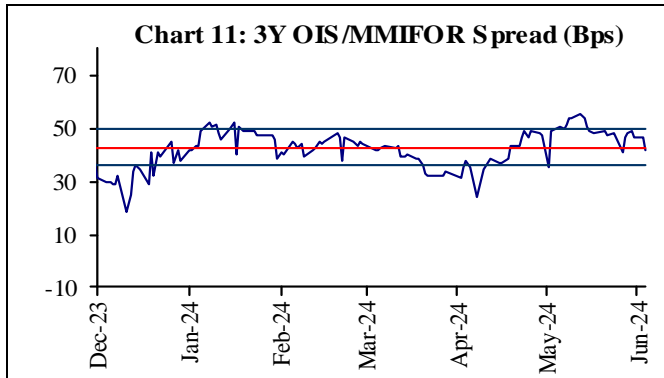
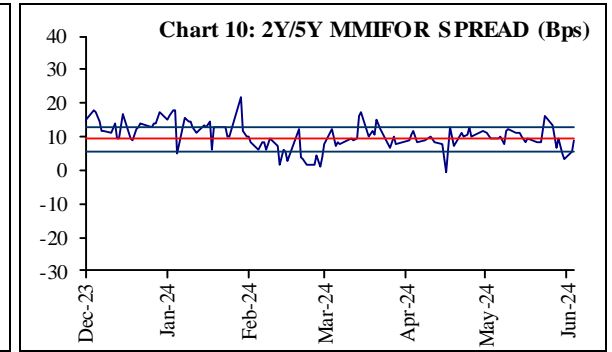
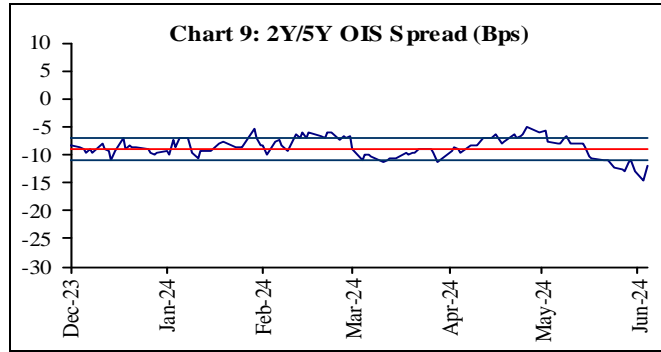
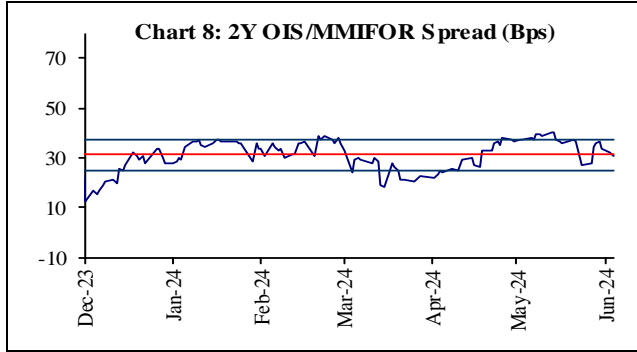
*Excludes When Issued Securities.
**Includes PD Division of Banks





Daily Market Analytics

Derivatives



Sector	Current	Change Over (Basis Points)				
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	6.85	2.87	3.46	-0.42	12.12	30.42
2 Years	6.58	4.55	5.60	-2.42	15.90	42.73
3 Years	6.52	6.72	6.48	-5.36	14.17	52.13
5 Years	6.47	7.46	6.66	-8.46	9.93	51.94

Sector	Current	Change Over (Basis Points)				
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	-	-	-	-	-	-
2 Years	6.89	2.83	1.58	-9.27	7.95	30.83
3 Years	6.94	2.47	2.02	1.22	9.68	36.37
5 Years	6.98	6.61	3.83	-11.22	15.24	38.67

	MIBOR	OIS (5Y)	MMIFOR (5Y)
Mean (%)	6.69	6.43	6.92
Std. Dev.	0.19	0.10	0.13

(Rs. Crore)	OIS	MMIFOR
Today	43580	1150
Yesterday	33080	650

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

***Note:** MIFOR indicates MODIFIED MIFOR from January 2022



Daily Market Analytics

Derivatives Vs. G-Sec Spread

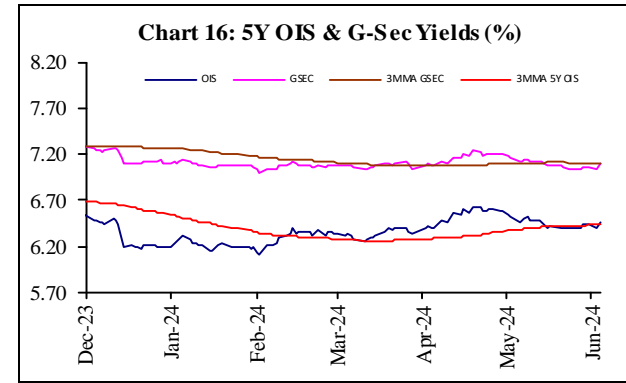
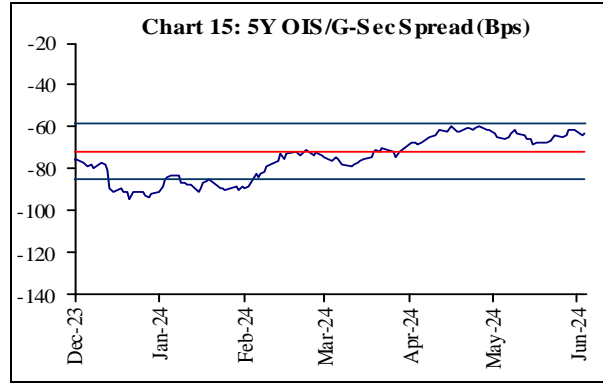
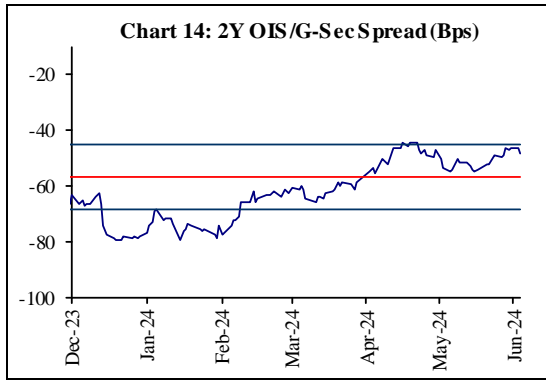


Table 7: OIS / G-Sec Spread (Basis Points)

	Current		Before			
	1 Day	1 Week	1 Month	3 Month	1 Year	
2 years	-49	-47	-49	-51	-62	-68
5 years	-63	-64	-64	-63	-72	-99

Table 8: Interest Rate Futures

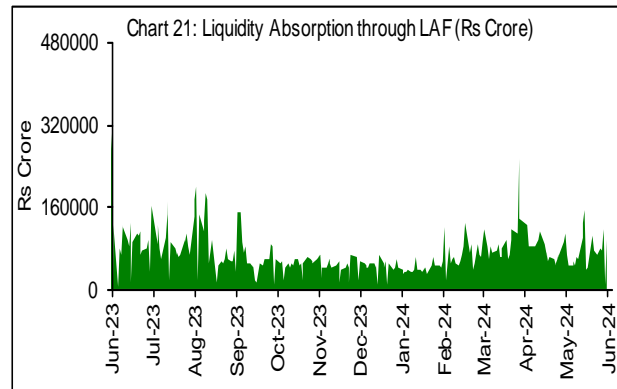
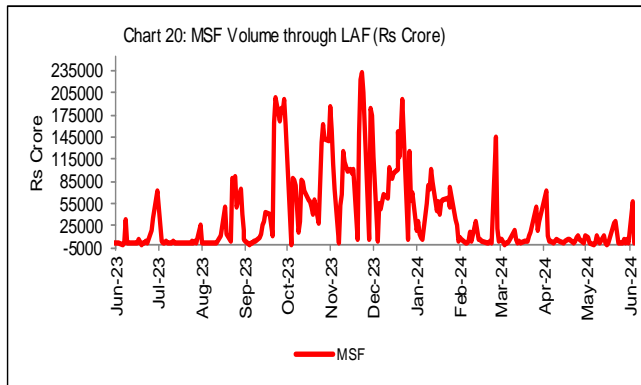
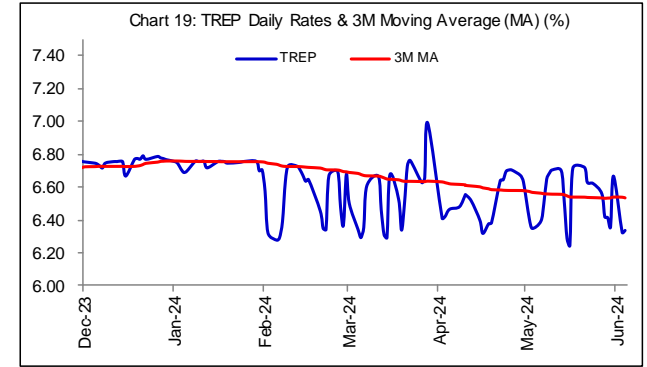
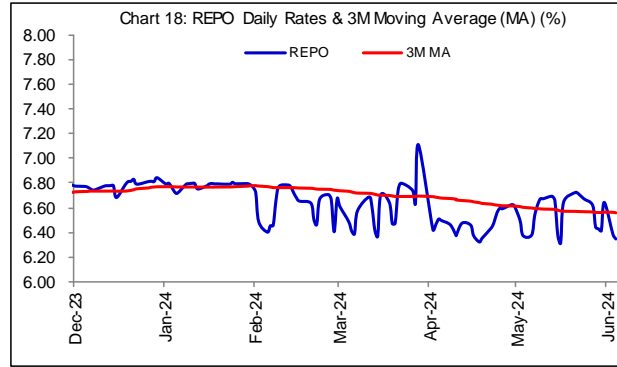
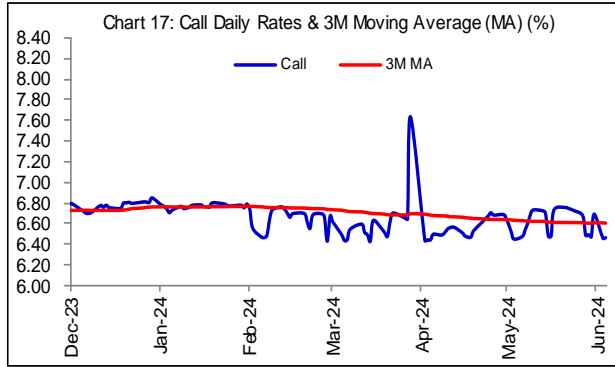
	O.I. (Lots)	Value (Rs Crore)	Growth Over (%)				1 Year
			1 Day	1 Week	1 Month	3 Month	
NSE	36140	80	-58	-55	-	-	329
MSEI	0	0	-	-	-	-	-
BSE	44590	0	-	-	-	-	-
Total IRF	80730	80	-58	-55	-	-85	329

O.I: Open Interest



Daily Market Analytics

Money Market



	Before					
	1 Day	1 Week	1 Month	3 Month	1 Year	
TREP	3,42,589	3,62,057	3,66,219	3,06,358	3,31,264	3,51,037
Repo	1,65,708	1,80,309	1,69,538	1,68,676	1,61,155	1,40,345
Call	11,425	10,519	11,377	9,532	10,572	11,115

	Current		3 Month Moving Avg.		Change Over (Basis Points)				
	(%)	Mean (%)	Std. Dev.	1 Day	1 Week	1 Month	3 Month	1 Year	
TREP	6.34	6.53	0.16	1.25	-8.27	-1.20	-3.18	1.08	
Repo	6.35	6.56	0.15	-3.65	-9.81	-2.80	-5.85	-5.18	
Call	6.46	6.60	0.16	0.35	-2.41	1.28	3.50	9.23	

Outstanding	Today	Before				
	1 Day	1 Week	1 Month	3 Month	1 Year	
A. Repo*	-	-	-	-	-	
B. MSF#	-	1,153	1,747	246	6,190	2,261
C. SDF	-	96,047	79,677	67,139	66,059	63,756
D. Term Repo	56,704	1,31,711	2,06,716	1,79,101	2,62,110	58,890
E. Reverse Repo#*	-	-	-	-	22,197	-
F. Term Reverse Repo	44,430	-	-	-	-	-
Net Liquidity : (F+E+C)- (A+B+D)	(12,274)	(36,817)	(1,28,786)	(1,12,208)	(1,80,044)	51,287

#MSF and Reverse Repo come with 1 day lag.
*Inclusive of overnight repo/reverse repo at variable rate

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



Daily Market Analytics

Foreign Exchange (Forex) Market

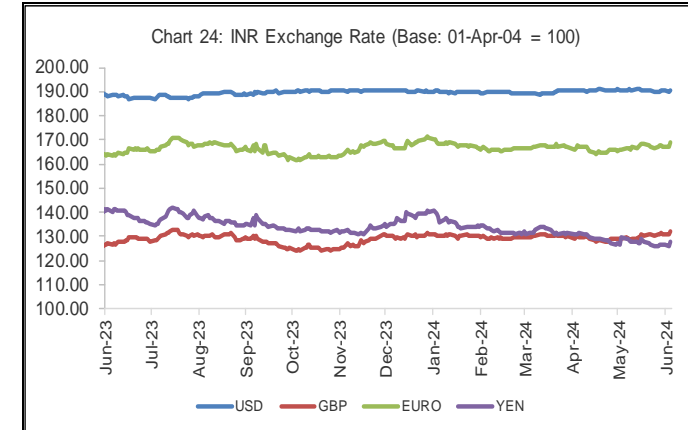
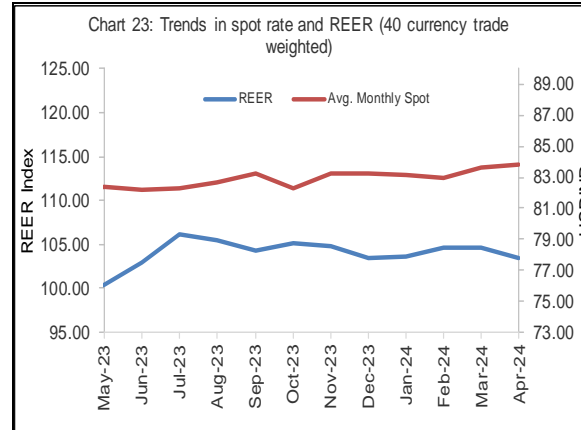
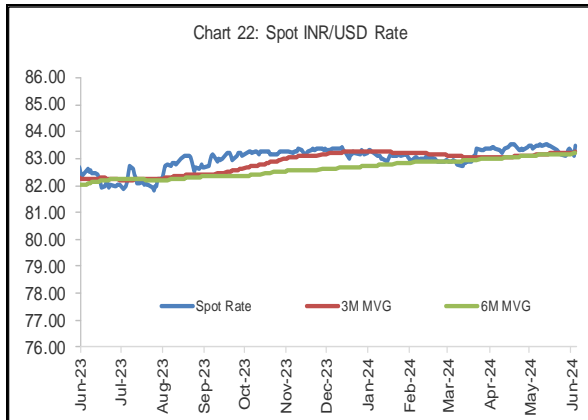


Table 12: Rupee Forward Premia (% p.a.)

Current	Before					
	1 Day	1 Week	1 Month	3 Month	1 Year	
1 Month	1.08	1.17	1.15	1.23	1.27	1.29
3 Month	1.17	1.51	1.23	1.29	1.57	1.49

Table 13: Forex Settlement Volumes (\$ Million)

	Today	Yesterday
Cash	6093	8977
Tom	9332	10295
Spot	28590	24982
Forward	769	1126
Total	44783	45379

Table 14: INR Exchange Rate against Major Currencies

	Current	3 Month		Before				
		Mean	Std.Dev.	1 Day	1 Week	1 Month	3 Month	1 Year
USD	83.50	83.24	0.26	83.07	83.16	83.44	82.92	82.70
GBP	106.86	105.12	0.77	105.80	106.23	104.56	104.88	102.63
EURO	91.02	89.95	0.53	90.15	90.45	89.46	89.87	89.14
JPY*	53.52	54.38	0.96	52.81	53.02	53.13	55.20	59.83

*INR against 100 JPY, Source: Refinitiv

Table 15: RBI's Sale and Purchase of US Dollars (\$ Million)

	Mar-24				
	Current	1 Month	3 Month	6 Month	1 Year
Purchase	14841	8557	31730	27757	6906
Sale	1592	0	29663	29265	6156
Net	13249	8557	2067	-1508	750

Table 16: Currency Derivatives (Futures & Options)*

	O.I.	Value (Rs Crore)	Growth Over (%)				
			1 Day	1 Week	1 Month	3 Month	1 Year
NSE	3770576	19652	617	64	207	37	-50
MSEI	4	0	-	-	-	-100	-100
BSE	3777977	1	0	-66	-100	-100	-100
C. Futures	7548557	19653	39	23	60	-3	42
NSE	367310	307	-36	-20	-57	-100	-100
MSEI	0	0	-	-	-	-	-
BSE	364718	0	-	-	-	-100	-100
C. Options**	732028	307	27	10	115	13	110

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

Table 17: Foreign Exchange Reserves (Rs Crore)

	As on		Growth Over (%)			
	24-May-24	1-Week	1-Month	3-Months	1-Year	
Total FCA	4715859	-0.56	1.08	2.63	9.58	
Gold	471279	-1.13	1.81	17.40	24.38	
SDRs	150703	-0.47	0.18	-0.02	-0.14	
Reserves with IMF	35958	-0.46	-6.99	-9.56	-15.27	
FX Reserves (\$ Million)	646673	-0.31	1.37	3.36	8.51	



Daily Market Analytics

Macro-Economic Indicators

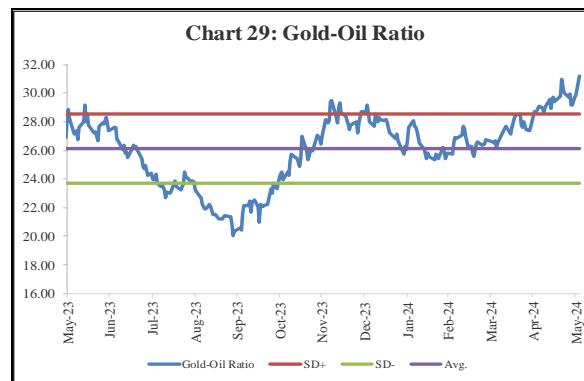
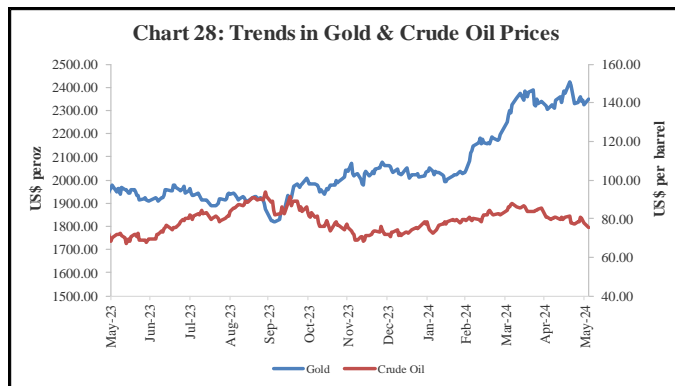
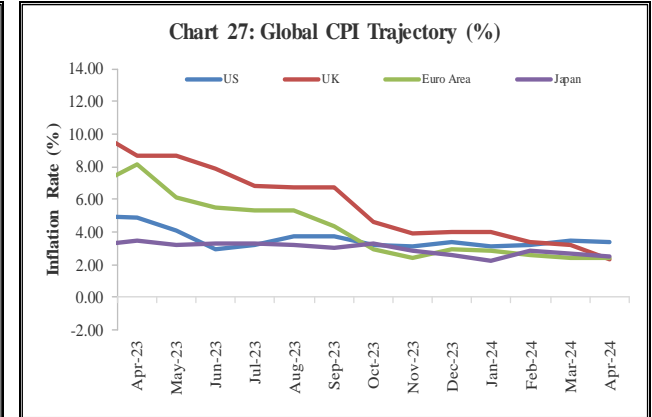
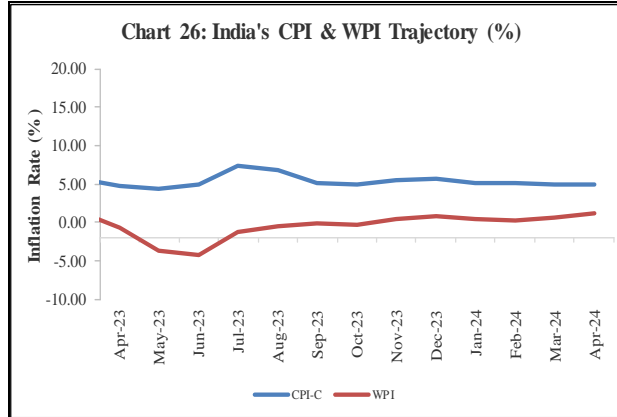
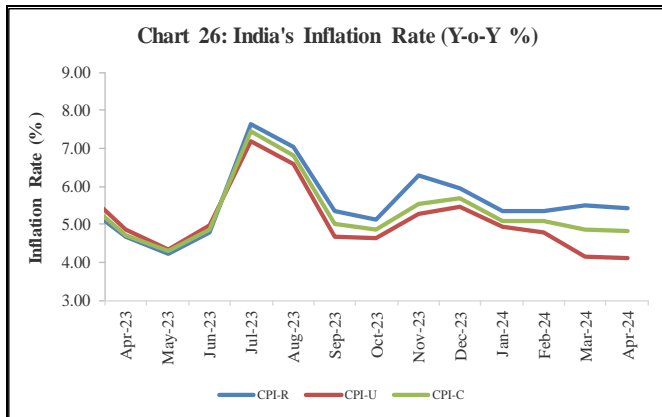


Table 18: Crude Oil & Gold Price(USD)

	Current	Growth over (%)				
		1 Day	1 Week	1 Month	3 Month	1 Year
Gold (per Ounce)	2350.35	1.0	-0.4	2.1	15.0	22.8
Crude Oil (per Barrel)	75.26	-3.5	-7.0	-5.5	-5.0	8.9

Table 19: India's Inflationary (WPI & CPI) Profile

Period	Sub-Category	Current			
		Apr-24	1 Month	3 Month	1 Year
CPI	CPI: Rural	5.43	5.51	5.34	4.68
	CPI: Urban	4.11	4.14	4.92	4.85
	CPI: Combined	4.83	4.85	5.10	4.70
WPI	WPI: All	1.26	0.53	0.33	-0.79
	Primary Goods	5.01	4.51	4.07	1.89
	Fuel & Power	1.38	-0.77	-0.45	0.99
	Manufacturing	-0.42	-0.85	-1.20	-2.28

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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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