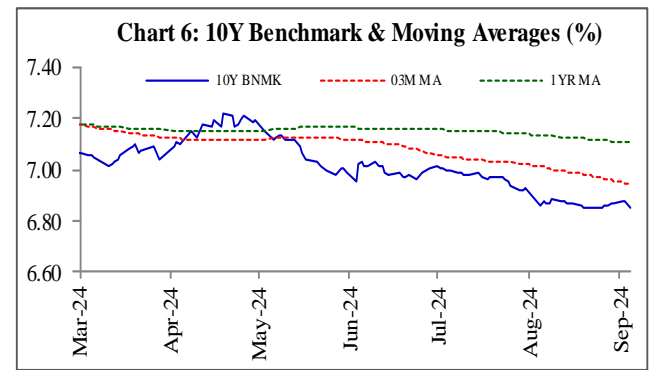
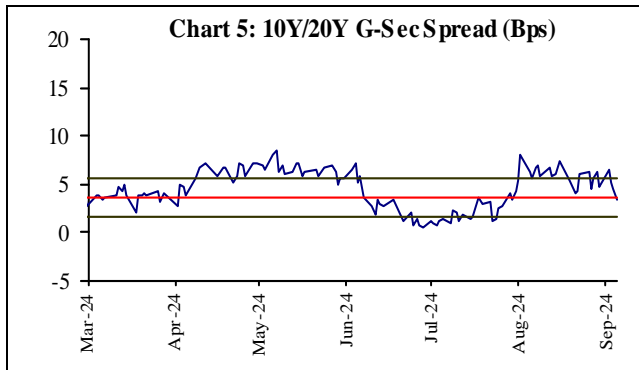
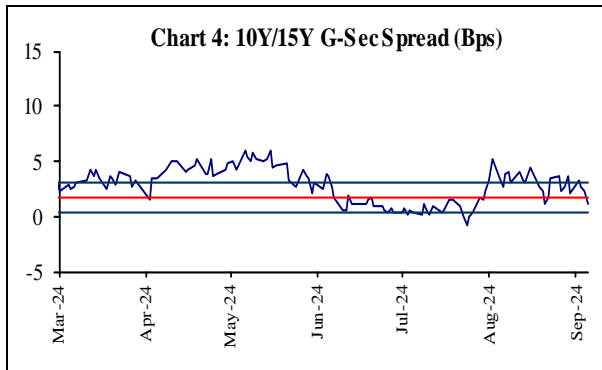
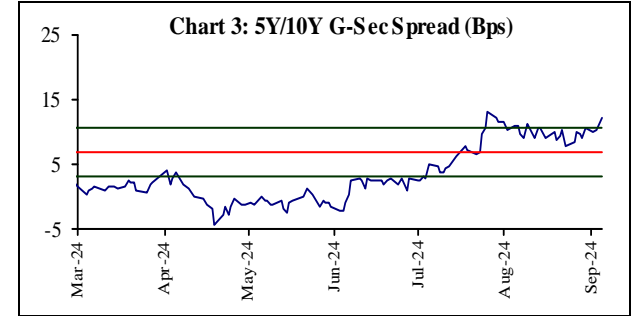
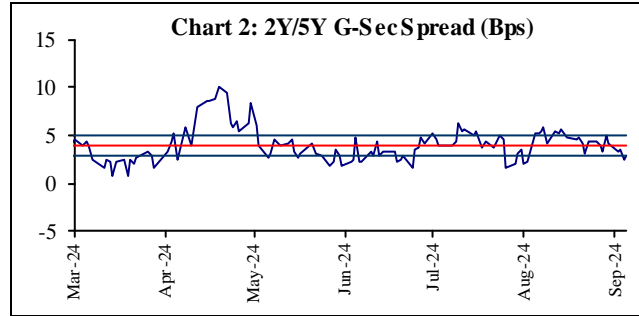
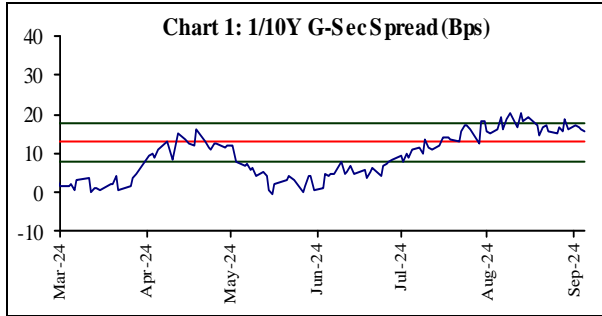




Daily Market Analytics

Date: 05-Sep-2024

G-Sec Markets

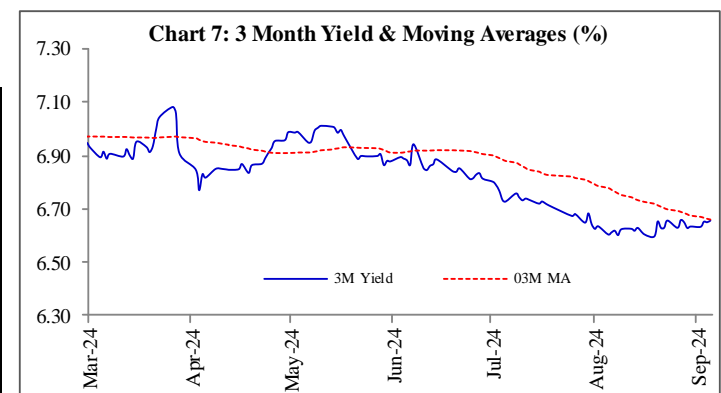


Type	Change Over (Basis Points)					
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1-Year	6.74	0.9	4.0	0.5	-29.1	-28
2-Year	6.75	-0.9	0.0	-1.5	-28.4	-40
5-Year	6.78	-0.4	-2.0	-3.9	-30.4	-44
10-Year	6.90	0.6	0.9	-2.7	-17.4	-32
15-Year	6.91	-0.5	-1.7	-4.4	-19.9	-39
20-Year	6.93	-0.6	-2.2	-5.0	-19.3	-39
30-Year	6.98	-0.4	-2.1	-5.6	-19.1	-38
10Y Benchmark	6.85	-0.7	-1.2	-2.0	-18.3	-37
10Y-5Y Spread (Bps)*	9.39	9.6	9.0	8.0	-6.3	1

* 5Y Benchmark: 7.04% GS 2029 and 10Y Benchmark: 7.10% GS 2034

	Buy	Sell	Net
Banks**	25552	27294	-1743
Others	10270	8528	1743

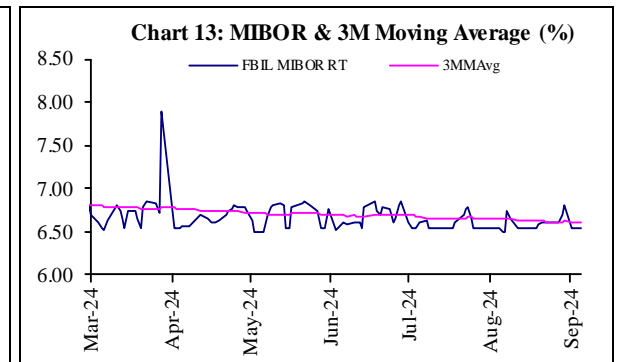
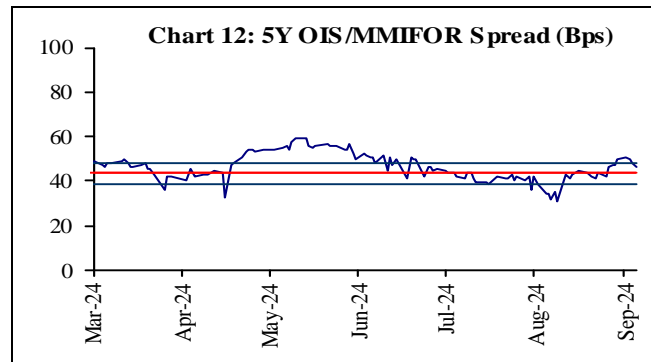
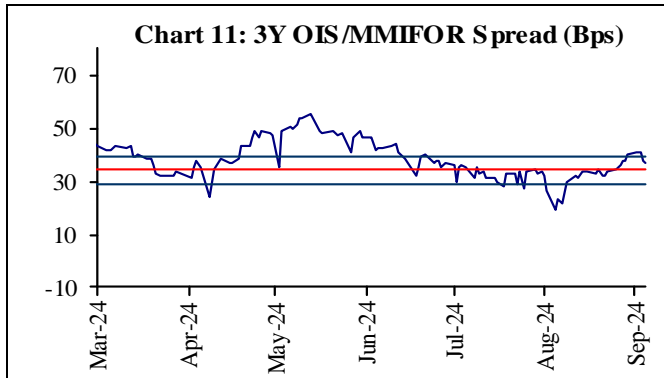
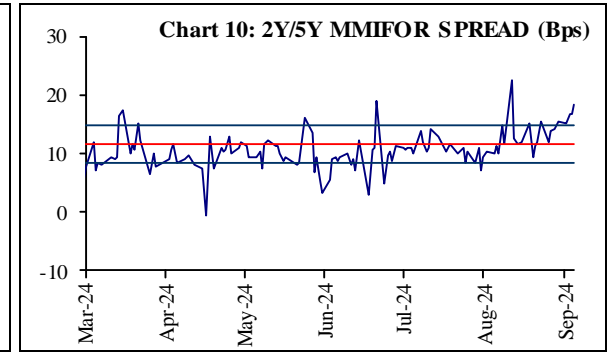
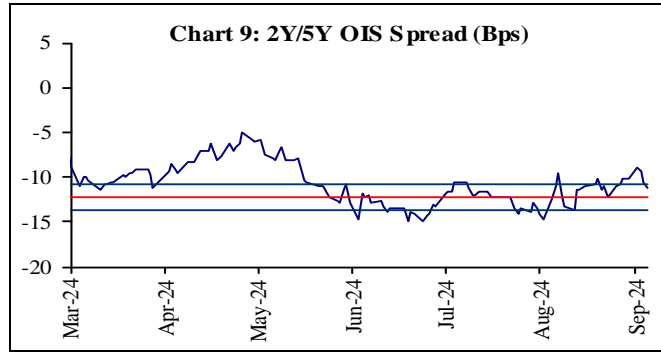
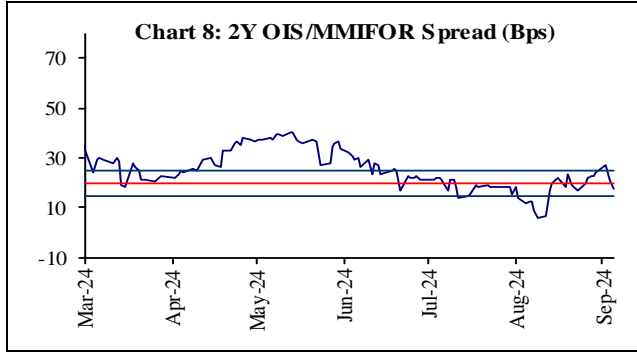
*Excludes When Issued Securities.
**Includes PD Division of Banks





Daily Market Analytics

Derivatives



Sector	Current	Change Over (Basis Points)				
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	6.47	-1.79	-2.08	-7.25	-32.84	-52.80
2 Years	6.17	-2.23	-0.91	-6.50	-33.96	-59.95
3 Years	6.08	-2.66	-2.67	-7.73	-35.16	-64.80
5 Years	6.05	-2.97	-2.06	-6.74	-33.14	-63.60

Sector	Current	Change Over (Basis Points)				
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	-	-	-	-	-	-
2 Years	6.34	-6.35	-6.25	-1.74	-46.64	-76.26
3 Years	6.45	-3.64	-3.25	5.53	-40.91	-69.40
5 Years	6.52	-4.72	-2.81	5.41	-37.12	-63.28

	MIBOR	OIS (5Y)	MMIFOR (5Y)
Mean (%)	6.62	6.25	6.68
Std. Dev.	0.09	0.13	0.15

(Rs. Crore)	OIS	MMIFOR
Today	27695	4180
Yesterday	32750	1075

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

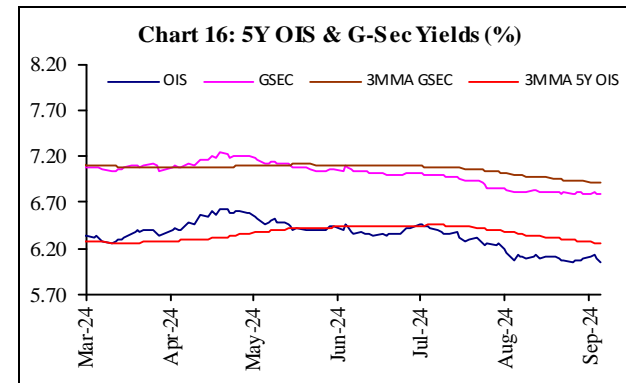
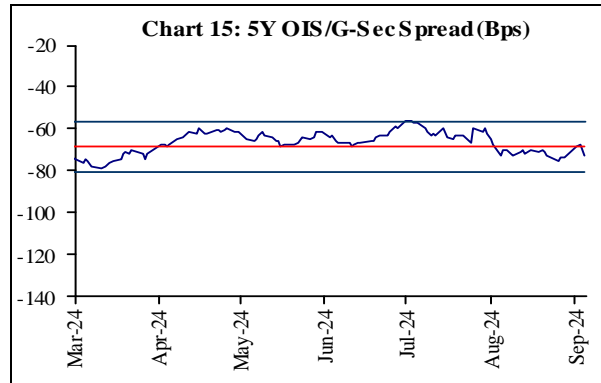
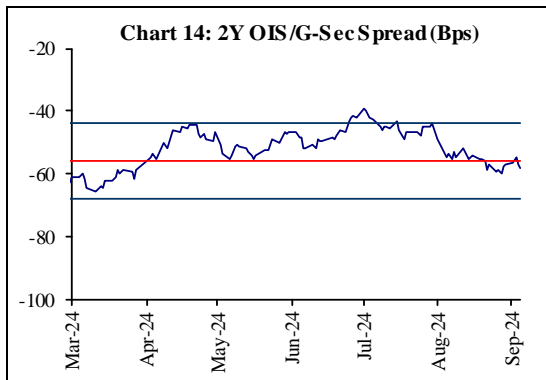


Table 7: OIS / G-Sec Spread (Basis Points)

	Current		Before			
	1 Day	1 Week	1 Month	3 Month	1 Year	
2 years	-58	-57	-57	-53	-48	-38
5 years	-73	-70	-73	-70	-65	-53

Table 8: Interest Rate Futures

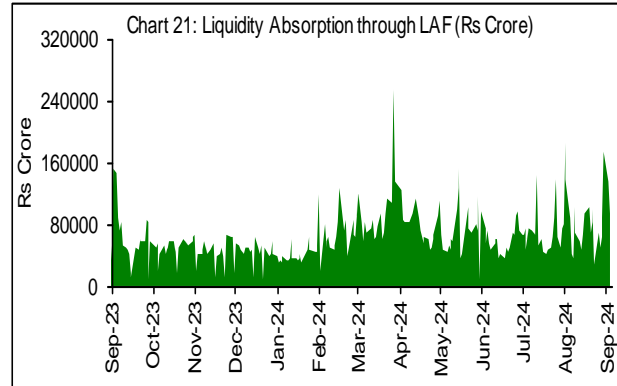
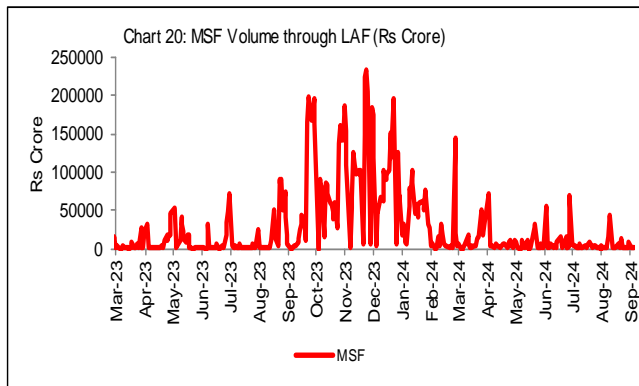
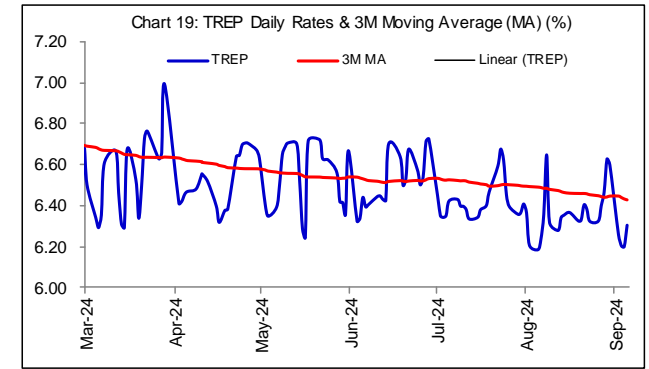
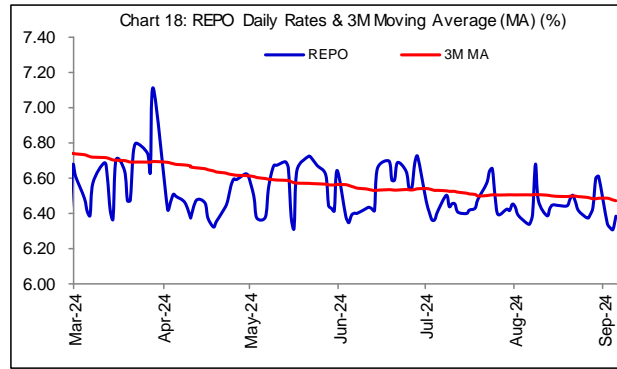
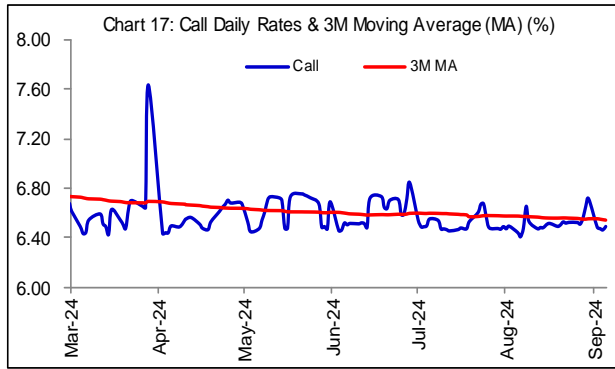
	O.I. (Lots)	Value (Rs Crore)	Growth Over (%)				
			1 Day	1 Week	1 Month	3 Month	1 Year
NSE	42157	1	-85	-100	-98	-87	-22
MSEI	0	0	-	-	-	-	-
BSE	0	0	-	-	-	-	-
Total IRF	42157	1	-85	-100	-98	-87	-22

O.I: Open Interest



Daily Market Analytics

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	3,52,277	3,43,293	3,59,166	3,42,161	3,84,525	3,10,464				
Repo	1,39,430	1,43,453	1,61,382	1,47,380	1,71,473	1,69,186				
Call	11,191	10,931	11,871	10,908	10,848	9,995				

	Current		3 Month Moving Avg.		Change Over (Basis Points)				
	(%)	Mean (%)	Std. Dev.	1 Day	1 Week	1 Month	3 Month	1 Year	
TREP	6.30	6.43	0.13	10.45	-32.28	-5.35	-14.29	-45.06	
Repo	6.38	6.47	0.11	7.55	-21.51	-0.96	-5.06	-38.54	
Call	6.49	6.54	0.09	2.74	-16.60	1.62	-2.92	-27.95	

Outstanding	Today	Before				
	1 Day	1 Week	1 Month	3 Month	1 Year	
A. Repo*	-	-	-	-	-	
B. MSF#	-	1,352	7,893	16,750	3,498	50,113
C. SDF	-	93,975	63,663	40,842	54,777	58,864
D. Term Repo	4,840	4,840	4,840	5,140	56,704	12,100
E. Reverse Repo#*	40,530	-	-	-	-	-
F. Term Reverse Repo	1,64,957	1,64,957	59,332	1,86,038	-	34,139
Net Liquidity : (F+E+C)- (A+B+D)	2,00,647	2,52,740	1,10,262	2,04,990	(5,425)	28,956

#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

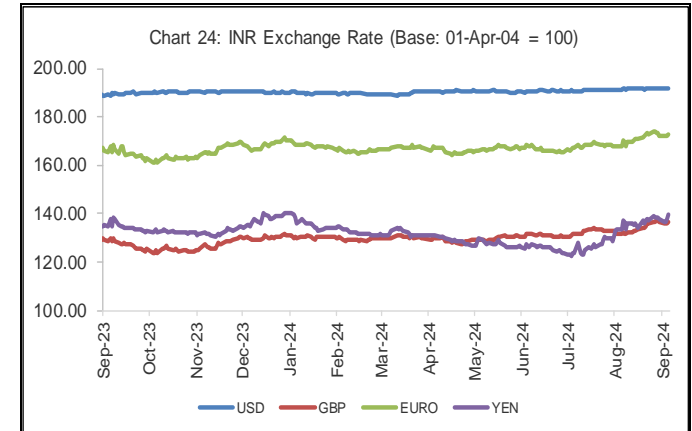
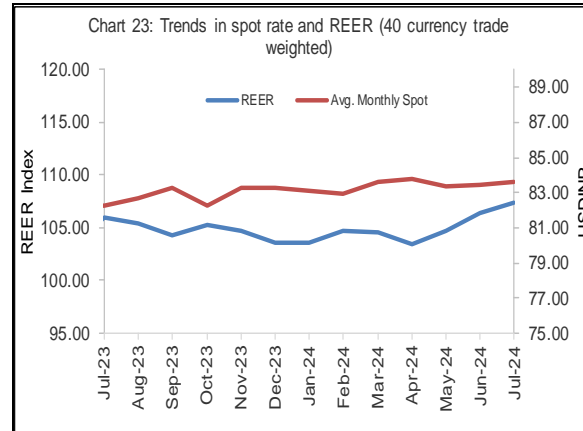
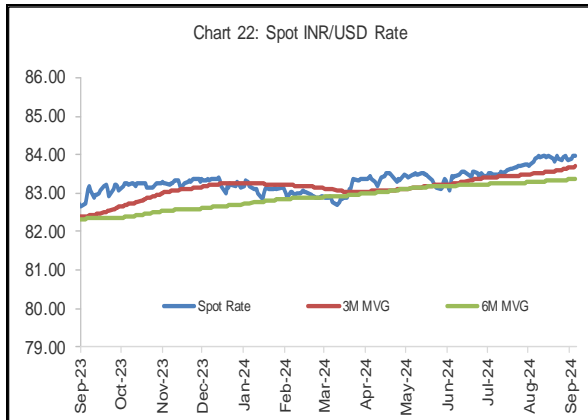


Table 12: Rupee Forward Premia (% p.a.)

Current	Before					
	1 Day	1 Week	1 Month	3 Month	1 Year	
1 Month	1.25	1.17	1.14	1.11	1.08	1.35
3 Month	1.42	1.51	1.35	1.36	1.22	1.37

Table 13: Forex Settlement Volumes (\$ Million)

	Today	Yesterday
Cash	8089	7386
Tom	8090	9166
Spot	18929	20777
Forward	1428	3119
Total	36536	40448

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	83.98	83.68	0.19	83.97	83.89	83.91	83.45	83.07
GBP	110.42	107.61	1.57	110.07	110.91	107.10	106.63	106.25
EURO	93.10	91.10	1.33	92.79	93.39	91.83	90.70	90.69
JPY*	58.66	54.62	2.32	57.82	58.03	57.52	53.10	56.93

*INR against 100 JPY, Source: Refinitiv

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

	Jun-24					Before				
	Current	1 Month	3 Month	6 Month	1 Year	Current	1 Month	3 Month	6 Month	1 Year
Purchase	15936	23647	14841	31730	7785					
Sale	18043	19425	1592	29663	3281					
Net	-2107	4222	13249	2067	4504					

Table 16: Currency Derivatives (Futures & Options)*

	O.I.	Value	Growth Over (%)				
			(Lots)	(Rs Crore)	1 Day	1 Week	1 Month
NSE	2223989	6237	317	301	-65	16	-79
MSEI	60000	504	-	-	-	-	-37
BSE	514	0	100	100	0	-100	-100
C. Futures	2284503	6741	39	23	60	-3	42
NSE	95807	20	-70	-84	-84	-94	-100
MSEI	0	0	-	-	-	-	-
BSE	0	0	-	-	-	-	-100
C. Options**	95807	20	27	10	115	13	110

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

Table 17: Foreign Exchange Reserves (Rs Crore)

	As on		Growth Over (%)			
	23-Aug-24	1-Week	1-Month	3-Months	1-Year	
Total FCA	5014012	0.96	2.04	4.91	16.51	
Gold	511818	1.43	5.95	8.52	35.07	
SDRs	154888	0.59	1.63	2.42	2.63	
Reserves with IMF	39253	0.54	1.65	8.92	-7.51	
FX Reserves (\$ Million)	681688	1.04	2.14	4.63	14.38	

*02 Sept was a Forex holiday



Daily Market Analytics

Macro-Economic Indicators

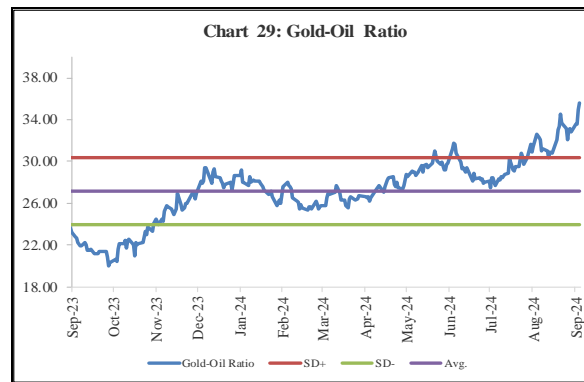
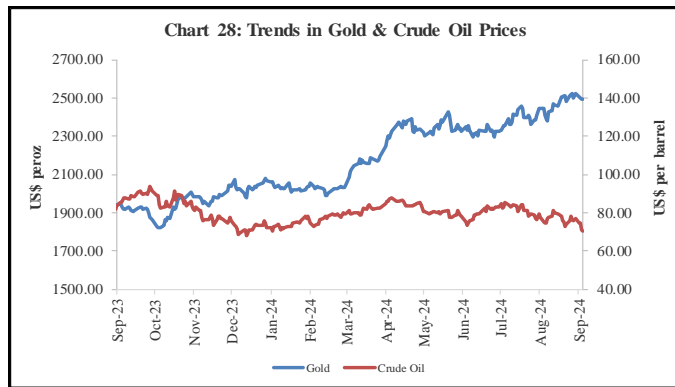
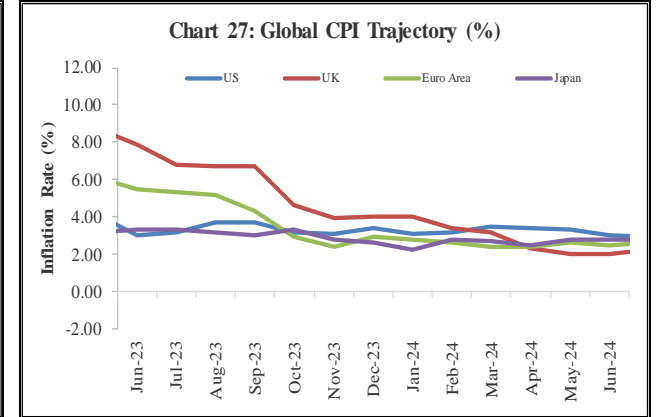
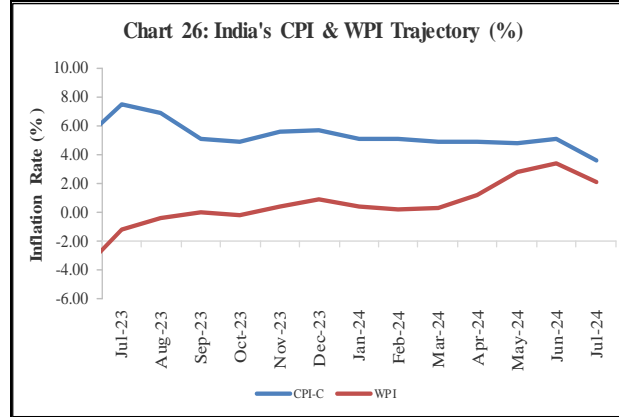
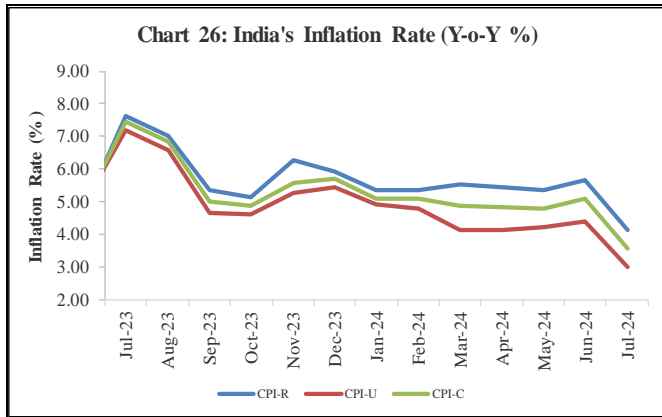


Table 18: Crude Oil & Gold Price(USD)

	Current	Growth over (%)				
		1 Day	1 Week	1 Month	3 Month	1 Year
Gold (per Ounce)	2494.19	0.1	-1.1	4.7	7.4	31.2
Crude Oil (per Barrel)	70.11	-1.6	-8.8	-8.6	-11.9	-23.2

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

Period	Sub-Category	Current		Before	
		Jul-24	1 Month	3 Month	1 Year
CPI	CPI: Rural	4.10	5.66	5.43	7.63
	CPI: Urban	2.98	4.39	4.11	7.20
	CPI: Combined	3.54	5.08	4.83	7.44
WPI	Primary Goods	3.08	8.80	5.23	8.24
	Fuel & Power	1.72	1.03	-0.85	-12.73
	Manufacturing	1.58	1.43	-0.14	-2.58
	WPI: All	2.04	3.36	1.19	-1.23

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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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