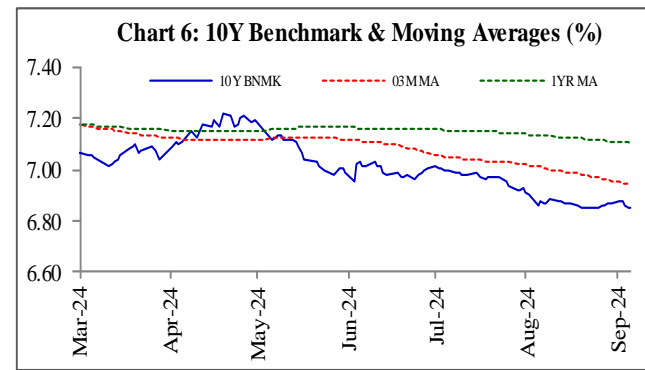
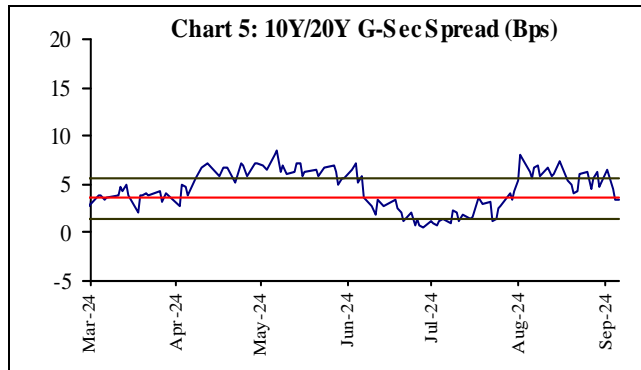
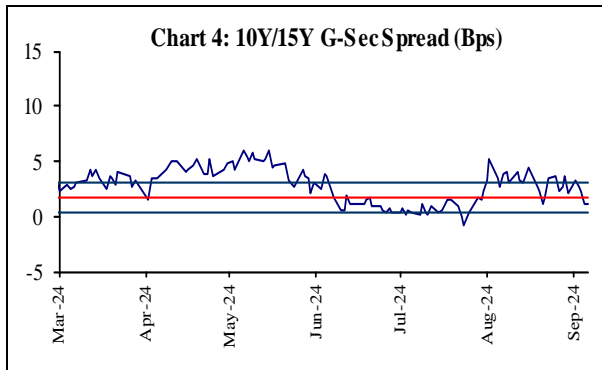
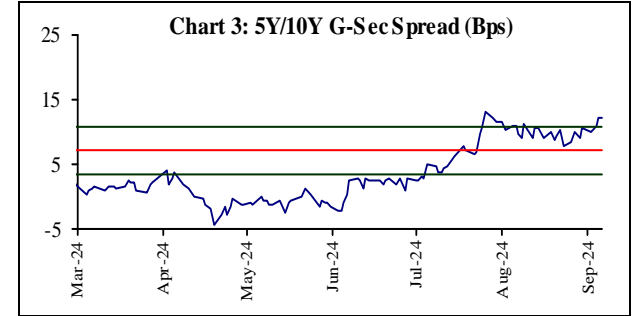
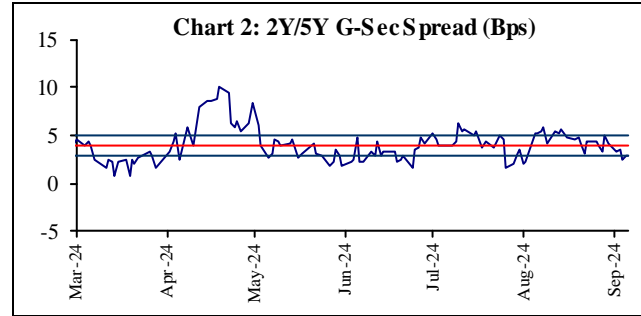
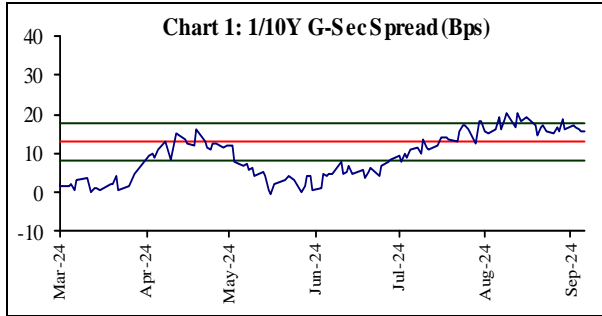




Daily Market Analytics

Date: 06-Sep-2024

G-Sec Markets

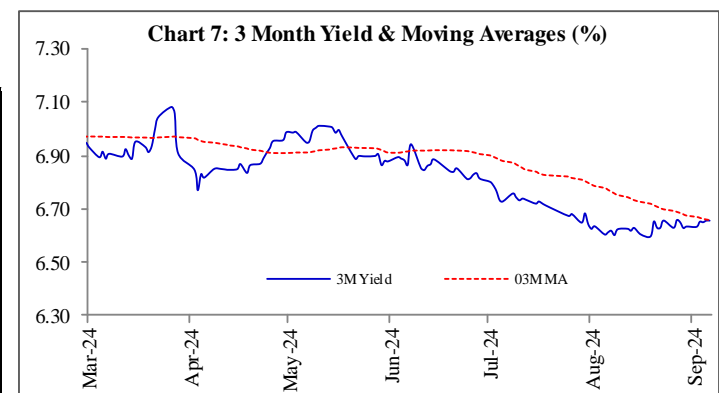


Type	Change Over (Basis Points)					
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1-Year	6.74	0.0	0.2	-0.1	-26.2	-29
2-Year	6.75	0.0	-0.5	-0.5	-27.4	-40
5-Year	6.78	0.0	-1.7	-3.0	-26.7	-42
10-Year	6.90	0.0	-0.2	-0.7	-15.0	-30
15-Year	6.91	0.0	-1.2	-3.5	-16.7	-37
20-Year	6.93	0.0	-1.6	-4.0	-17.6	-38
30-Year	6.98	0.0	-0.9	-5.0	-15.5	-36
10Y Benchmark	6.85	-0.2	-1.5	-1.8	-16.5	-35
10Y-5Y Spread (Bps)*	9.66	9.4	9.9	8.3	-7.4	2

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

	Buy	Sell	Net
Banks**	34539	31432	3107
Others	15497	18604	-3107

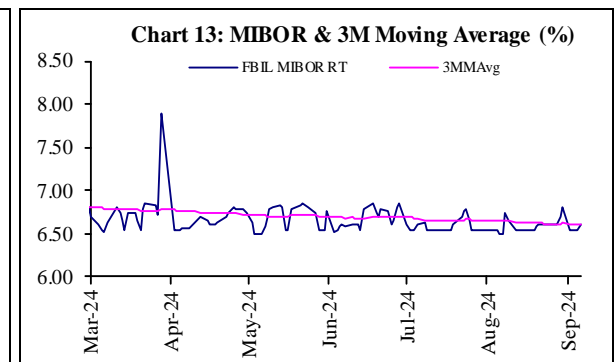
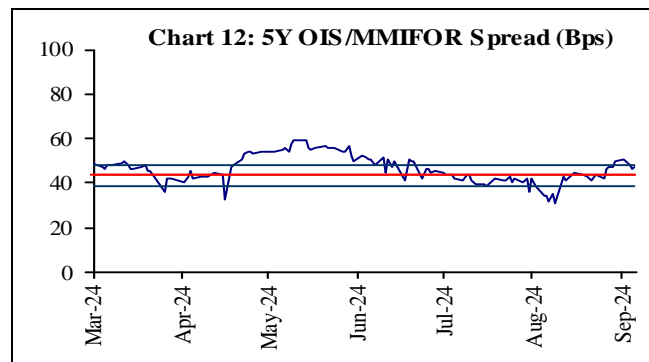
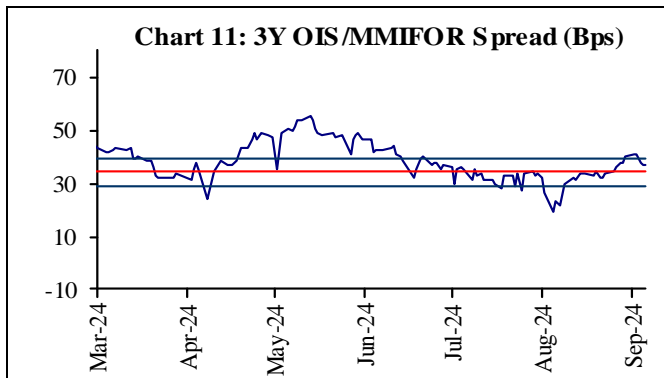
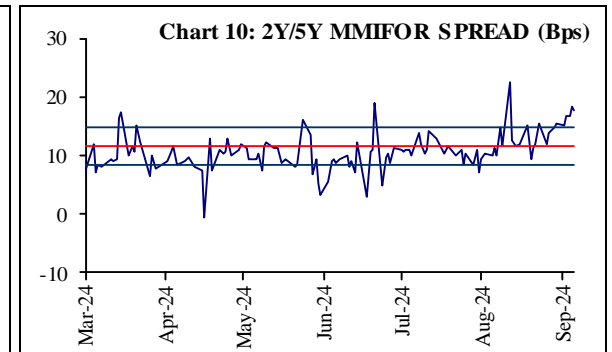
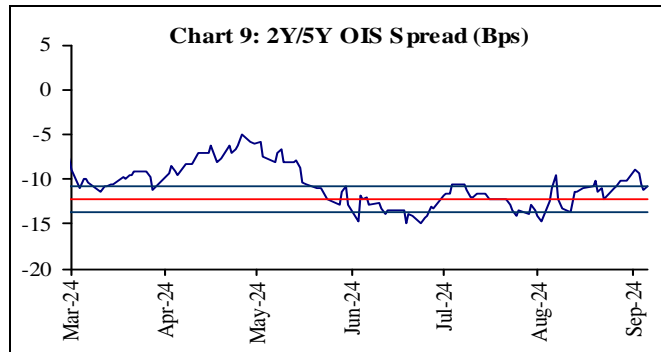
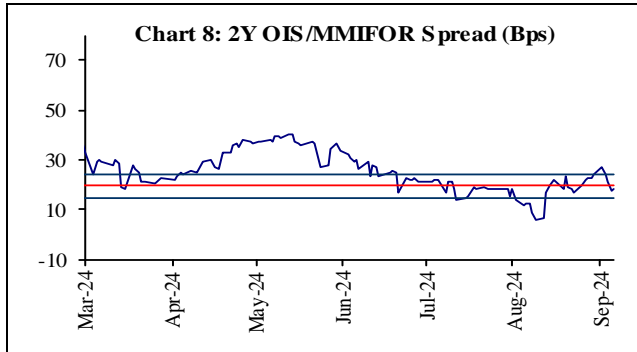
*Excludes When Issued Securities.
**Includes PD Division of Banks





Daily Market Analytics

Derivatives



Sector	Current	Change Over (Basis Points)				
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	6.46	-0.97	-3.27	-4.64	-33.06	-52.64
2 Years	6.15	-1.84	-3.52	-5.59	-33.89	-57.08
3 Years	6.07	-1.52	-4.42	-6.97	-33.79	-59.55
5 Years	6.04	-1.44	-4.13	-6.89	-31.98	-59.16

Sector	Current	Change Over (Basis Points)				
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	-	-	-	-	-	-
2 Years	6.33	-0.83	-9.15	0.48	-42.02	-74.96
3 Years	6.43	-1.69	-7.64	7.77	-39.73	-66.73
5 Years	6.51	-1.38	-6.82	8.18	-33.65	-61.03

	MIBOR	OIS (5Y)	MMIFOR (5Y)
Mean (%)	6.62	6.24	6.68
Std. Dev.	0.09	0.14	0.15

(Rs. Crore)	OIS	MMIFOR
Today	25650	3800
Yesterday	27695	4180

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

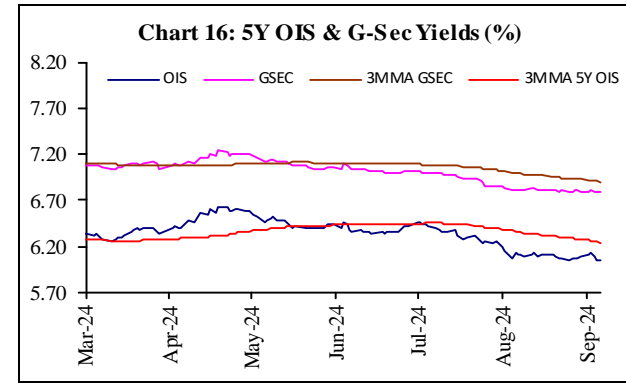
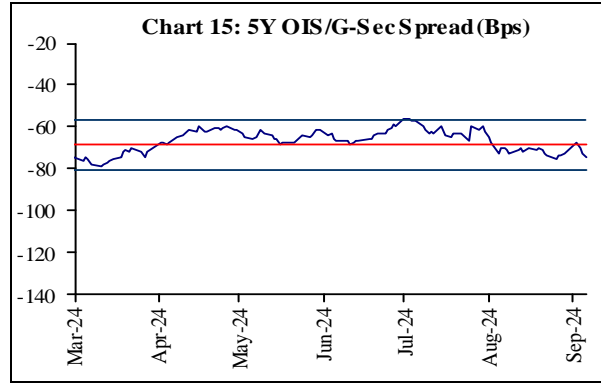
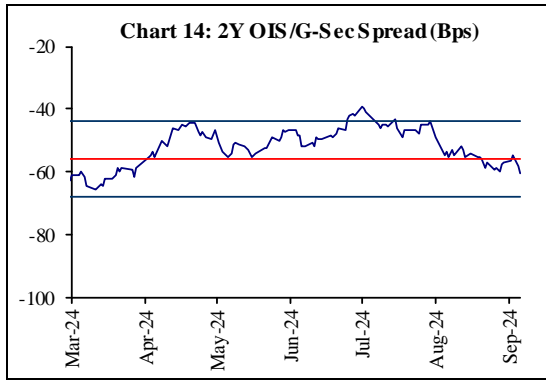


Table 7: OIS / G-Sec Spread (Basis Points)						
	Current		Before			
	1 Day	1 Week	1 Month	3 Month	1 Year	
2 years	-60	-58	-57	-55	-52	-43
5 years	-74	-73	-72	-70	-66	-56

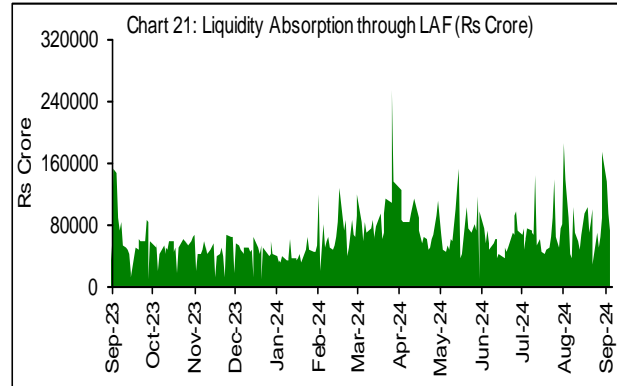
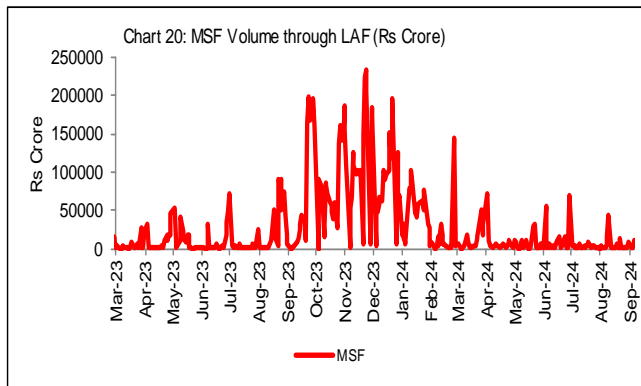
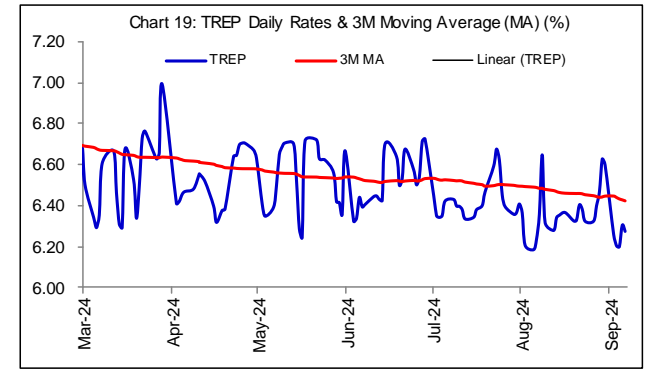
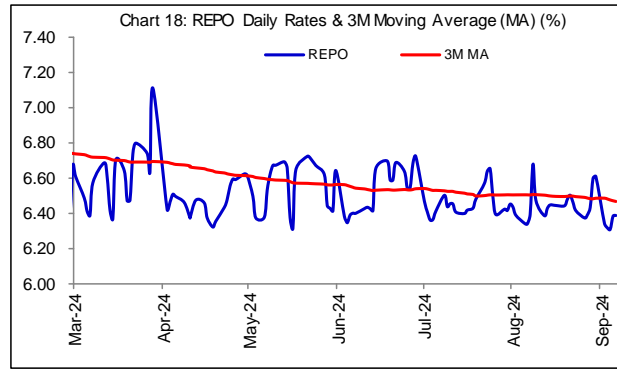
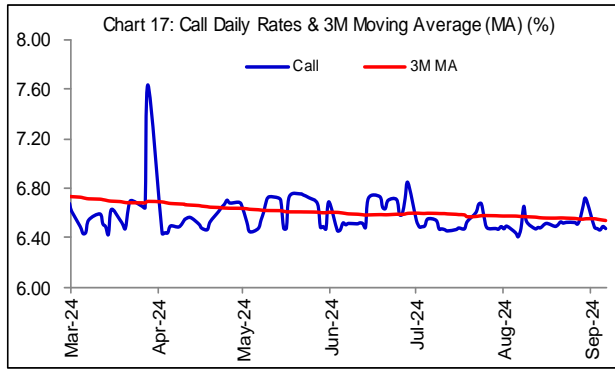
Table 8: Interest Rate Futures							
	O.I.	Value	Growth Over (%)				
	(Lots)	(Rs Crore)	1 Day	1 Week	1 Month	3 Month	1 Year
NSE	42223	7	917	-83	-88	-96	117
MSEI	0	0	-	-	-	-	-
BSE	0	0	-	-	-	-	-
Total IRF	42223	7	917	-83	-88	-96	117

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	352,683	352,277	401,041	336,077	376,106	346,151				
Repo	158,780	139,430	165,929	161,997	161,339	192,133				
Call	8,338	11,191	9,247	10,345	11,681	10,474				

	Current		3 Month Moving Avg.		Change Over (Basis Points)				
	(%)	Mean (%)	Std. Dev.	1 Day	1 Week	1 Month	3 Month	1 Year	
TREP	6.27	6.42	0.13	-3.02	-32.36	-37.32	-15.59	-47.93	
Repo	6.39	6.47	0.11	0.38	-22.12	-29.16	-3.92	-37.97	
Call	6.48	6.54	0.09	-1.66	-23.96	-17.92	-4.05	-26.94	

Outstanding	Today						Before					
	1 Day	1 Week	1 Month	3 Month	1 Year	1 Day	1 Week	1 Month	3 Month	1 Year		
A. Repo*	-	-	-	-	-	-	-	-	-	-		
B. MSF#	-	10,930	1,140	43,791	1,968	73,658						
C. SDF	-	72,703	89,068	37,087	60,217	83,674						
D. Term Repo	4,840	4,840	4,840	5,140	56,704	12,100						
E. Reverse Repo#*	-	40,530	-	-	-	-						
F. Term Reverse Repo	65,478	164,957	24,377	186,038	-	22,419						
Net Liquidity : (F+E+C)- (A+B+D)	60,638	262,420	107,465	174,194	1,545	14,619						

#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

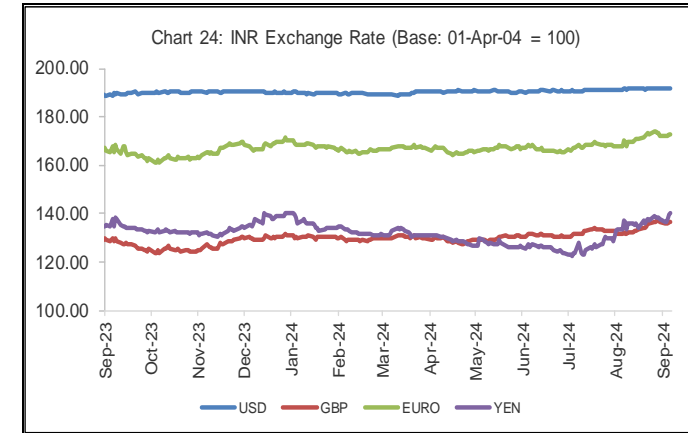
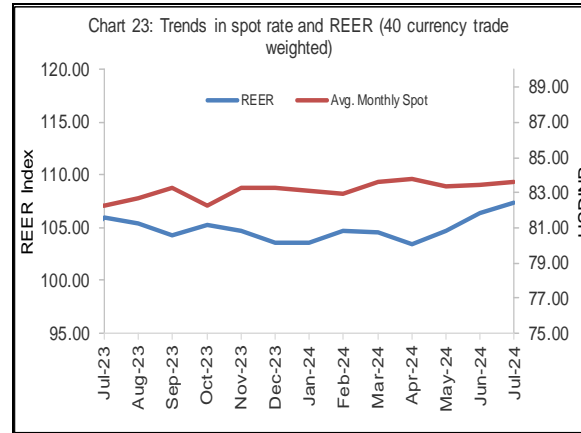
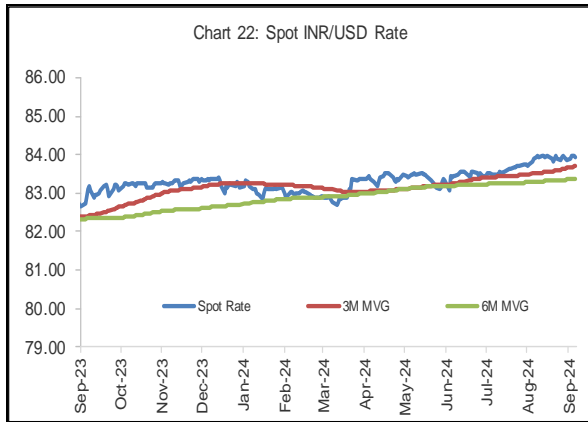


Table 12: Rupee Forward Premia (% p.a.)

Current	Before					
	1 Day	1 Week	1 Month	3 Month	1 Year	
1 Month	1.28	1.17	1.12	1.07	1.12	1.29
3 Month	1.45	1.51	1.34	1.35	1.20	1.35

Table 13: Forex Settlement Volumes (\$ Million)

	Today	Yesterday
Cash	7800	8089
Tom	8035	8090
Spot	18370	18929
Forward	1567	1428
Total	35772	36536

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	83.93	83.69	0.19	83.98	83.87	83.95	83.49	82.92
GBP	110.63	107.68	1.61	110.42	110.50	106.66	106.62	105.73
EURO	93.31	91.14	1.35	93.10	92.91	91.62	90.73	90.06
JPY*	58.95	54.71	2.37	58.66	57.86	57.24	53.15	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	2278107	941	-85	-29	-90	-66	-98
MSEI	60000	0	-100	-	-	-	-100
BSE	514	0	0	100	0	-97	-100
C. Futures	2338621	941	39	23	60	-3	42
NSE	98120	61	205	3	-40	-87	-100
MSEI	0	0	-	-	-	-	-
BSE	0	0	-	-	-	-	-100
C. Options**	98120	61	27	10	115	13	110

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

Table 17: Foreign Exchange Reserves (Rs Crore)

	As on		Growth Over (%)			
	30-Aug-24	1-Week	1-Month	3-Months	1-Year	
Total FCA	5024359	0.21	1.33	4.55	16.75	
Gold	518835	1.37	3.08	9.20	36.93	
SDRs	154901	0.01	1.84	2.29	2.64	
Reserves with IMF	38766	-1.24	0.21	7.16	-8.65	
FX Reserves (\$ Million)	683987	0.34	1.34	4.30	14.77	



Daily Market Analytics

Macro-Economic Indicators

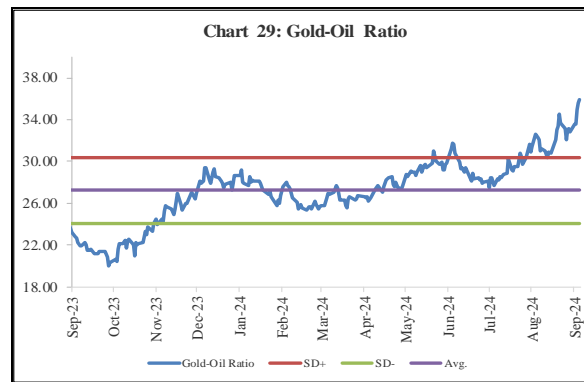
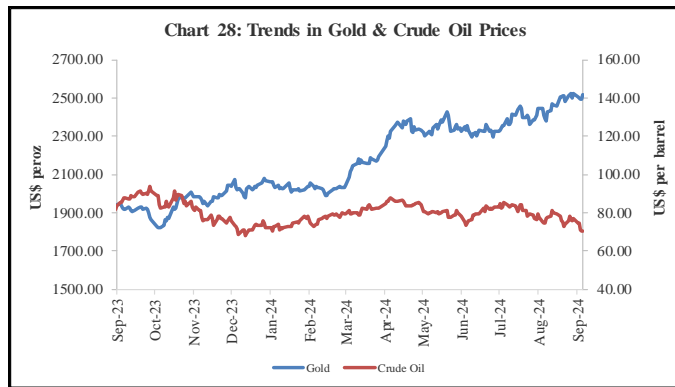
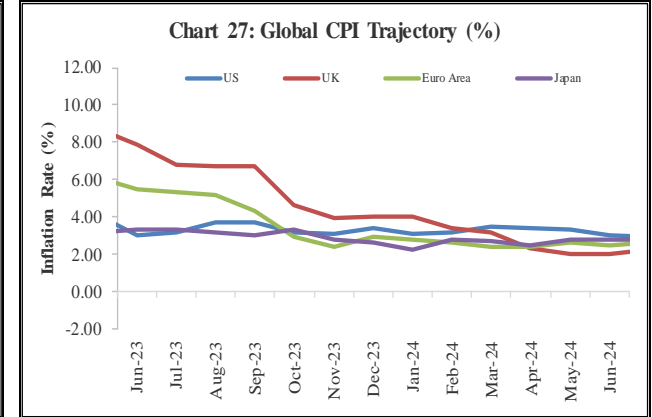
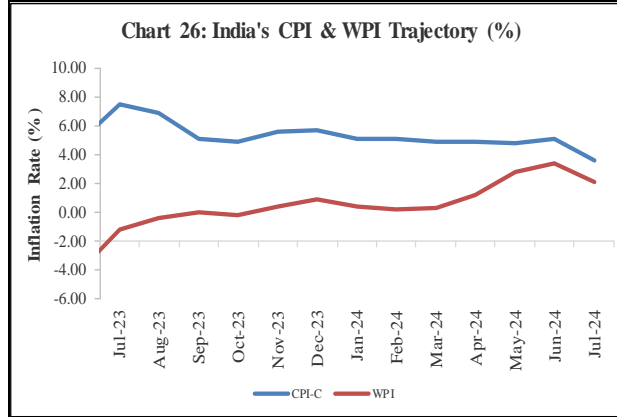
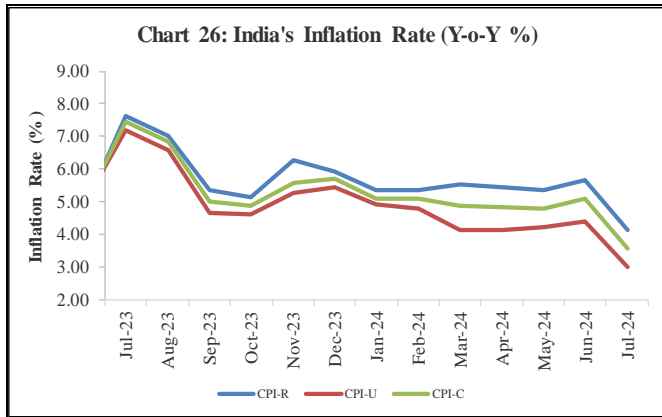


Table 18: Crude Oil & Gold Price(USD)

	Current	Growth over (%)				
		1 Day	1 Week	1 Month	3 Month	1 Year
Gold (per Ounce)	2516.32	0.9	0.5	3.7	9.3	34.2
Crude Oil (per Barrel)	70.09	0.0	-5.9	-9.7	-12.0	-25.1

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

Period	Sub-Category	Current			
		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
Period	Sub-Category	Before			
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

**Research Department**

The Clearing Corporation of India Limited

CCIL Bhavan,

College Lane, S K Bole Road,

Dadar (West),

Mumbai - 400 028

Phone: 6154 6589/6582

research@ccilindia.co.in

- 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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