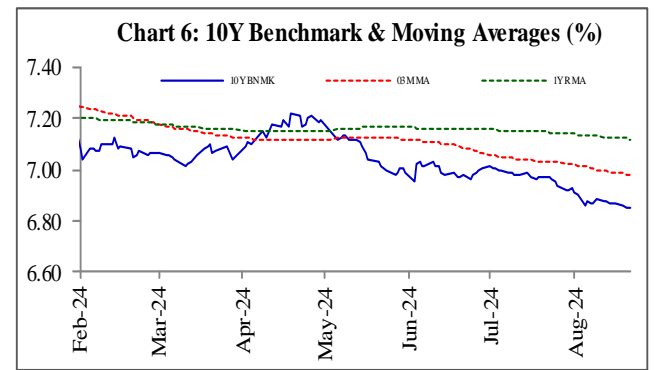
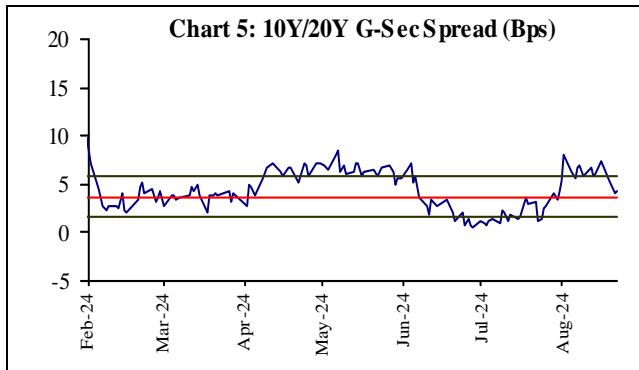
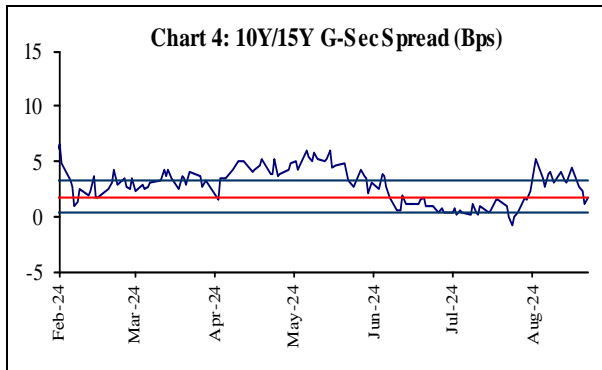
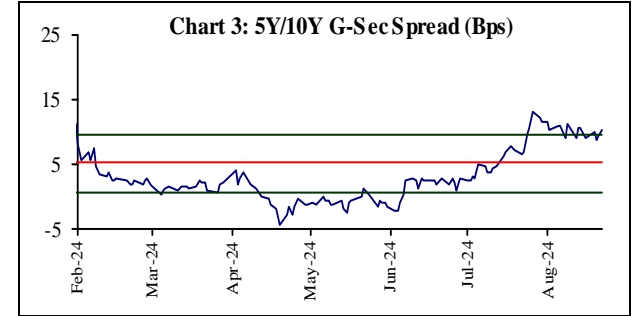
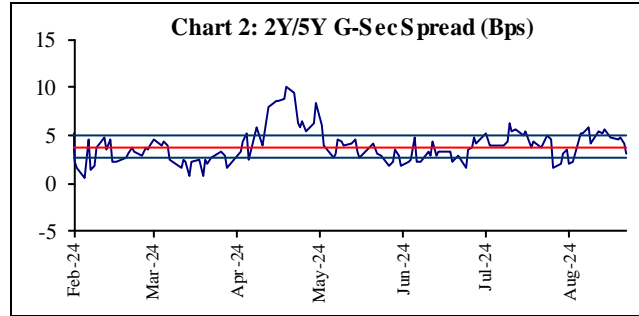
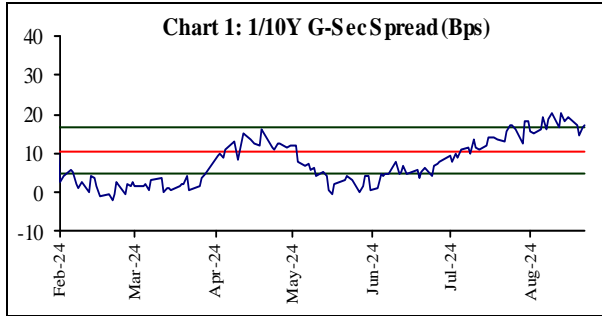




# Daily Market Analytics

Date: 22-Aug-2024

## G-Sec Markets

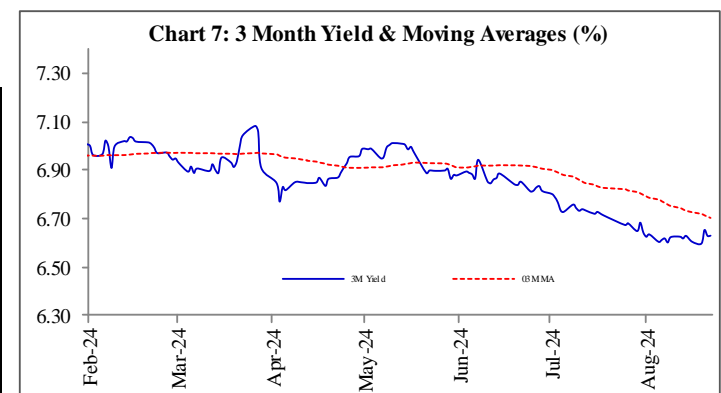


Type	Change Over (Basis Points)					
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1-Year	6.72	-0.7	-0.8	-12.6	-31.0	-24
2-Year	6.76	-0.1	1.1	-12.6	-26.3	-34
5-Year	6.79	-1.1	-1.3	-14.1	-27.3	-40
10-Year	6.90	-0.1	-1.7	-10.8	-17.0	-34
15-Year	6.91	0.3	-3.3	-9.1	-20.1	-38
20-Year	6.94	0.1	-3.7	-7.8	-19.2	-39
30-Year	6.98	0.5	-4.9	-6.1	-18.4	-41
10Y Benchmark	6.85	0.0	-1.5	-11.8	-18.3	-35
10Y-5Y Spread (Bps)*	7.13	6.8	8.7	0.0	0.1	1

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

	Buy	Sell	Net
Banks**	50786	51159	-372
Others	20868	20496	372

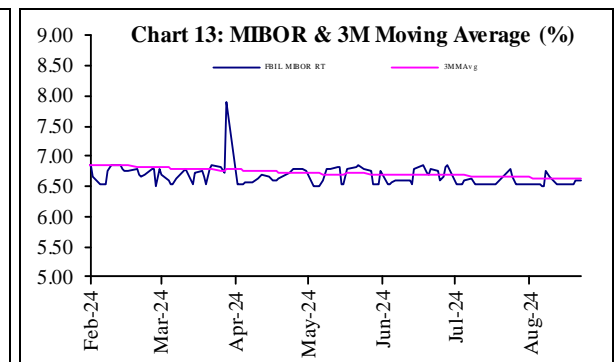
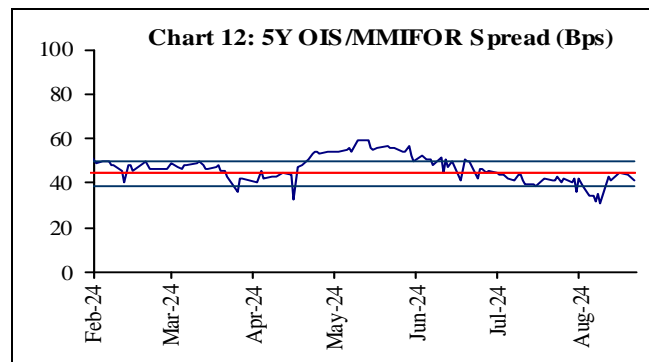
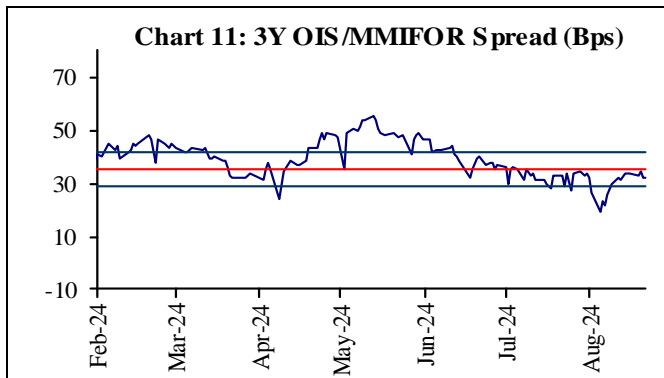
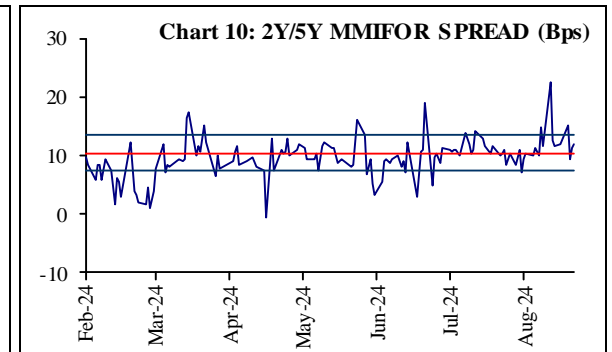
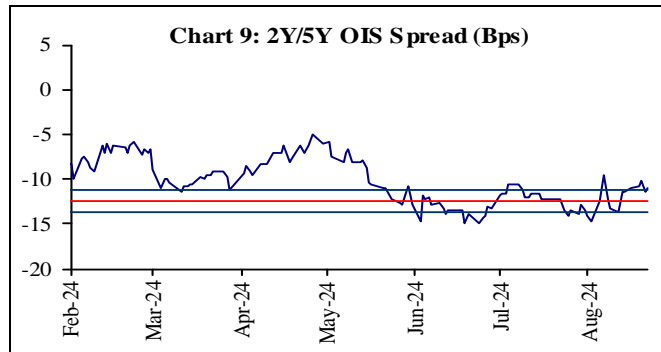
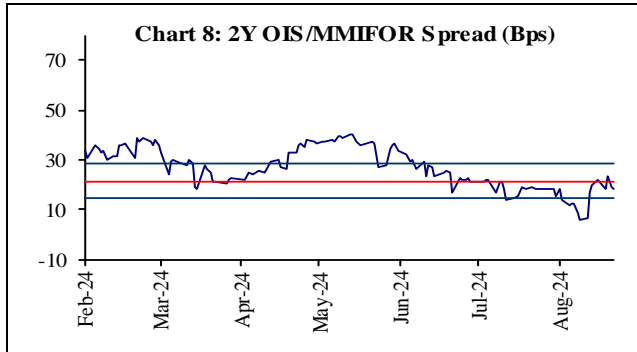
\*Excludes When Issued Securities.  
\*\*Includes PD Division of Banks





Daily Market Analytics

Derivatives



Sector	Current	Change Over (Basis Points)				
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	6.51	-1.29	-0.69	-20.45	-27.50	-38.00
2 Years	6.18	-2.96	-2.17	-24.43	-31.76	-46.28
3 Years	6.10	-2.74	-1.97	-23.36	-34.11	-49.43
5 Years	6.07	-2.46	-1.84	-22.67	-31.80	-48.20

Sector	Current	Change Over (Basis Points)				
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	-	-	-	-	-	-
2 Years	6.36	-3.37	-3.25	-24.08	-49.45	-59.96
3 Years	6.42	-3.17	-3.50	-20.10	-49.72	-57.00
5 Years	6.48	-2.93	-3.12	-22.59	-46.07	-55.25

	MIBOR	OIS (5Y)	MMIFOR (5Y)
Mean (%)	6.62	6.30	6.75
Std. Dev.	0.10	0.12	0.17

(Rs. Crore)	OIS	MMIFOR
Today	33380	1945
Yesterday	16835	2420

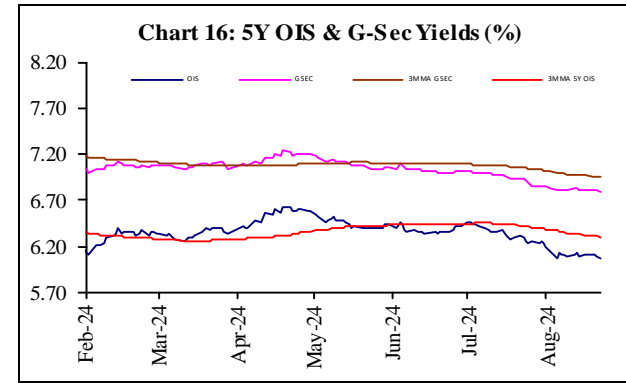
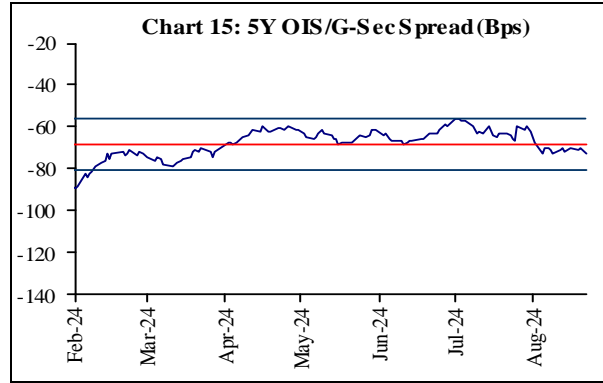
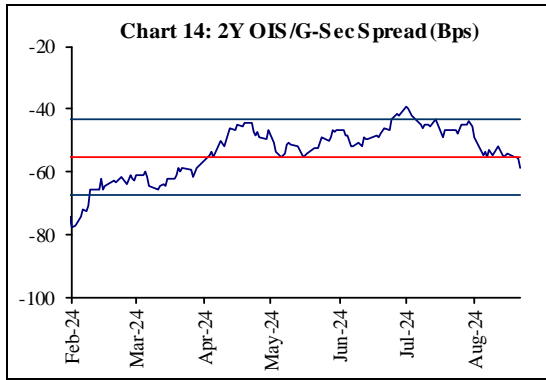
**Note:** 1 Year MIFOR has been discontinued from 1<sup>st</sup> July 2023

\*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	-59	-56	-55	-47	-52	-47
5 years	-73	-71	-72	-64	-67	-64

**Table 8: Interest Rate Futures**

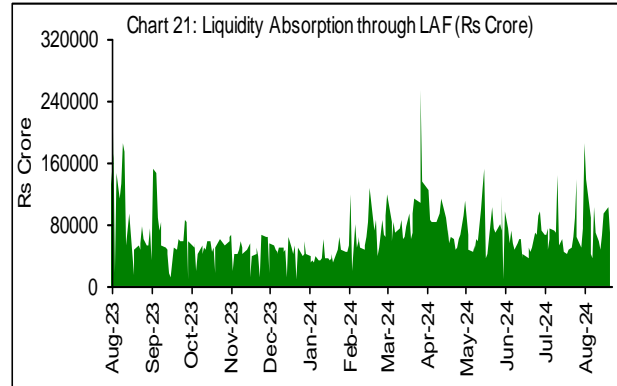
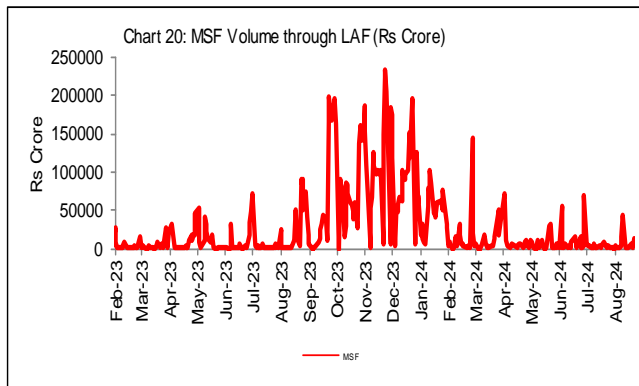
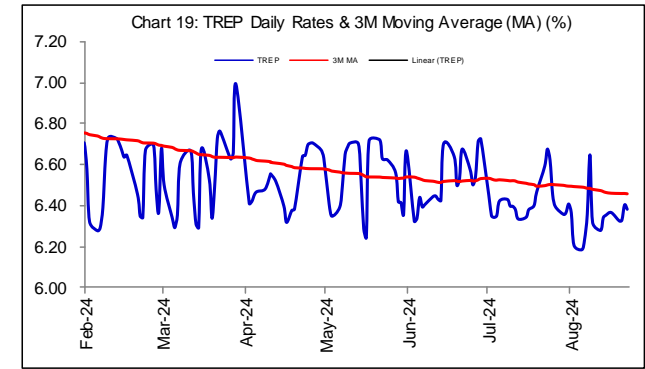
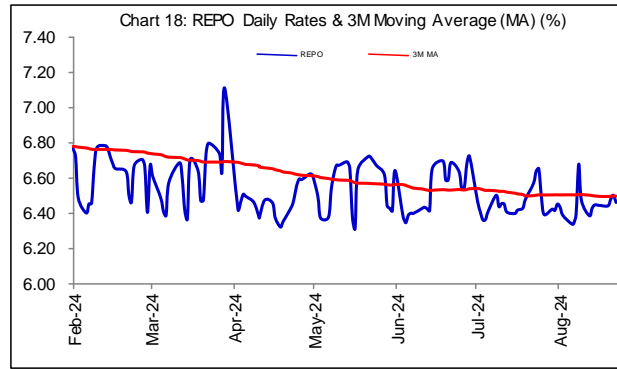
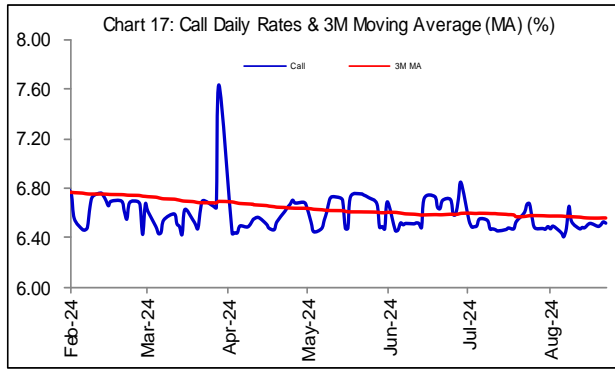
	O.I. (Lots)	Value (Rs Crore)	Growth Over (%)				
			1 Day	1 Week	1 Month	3 Month	1 Year
NSE	44104	0	-82	-94	-84	-100	-99
MSEI	0	0	-	-	-	-	-
BSE	21899	0	-	-	-	-	-
<b>Total IRF</b>	<b>66003</b>	<b>0</b>	<b>-82</b>	<b>-94</b>	<b>-84</b>	<b>-100</b>	<b>-100</b>

O.I: Open Interest



## Daily Market Analytics

### Money Market



	Before					
	Current	1 Day	1 Week	1 Month	3 Month	1 Year
TREP	3,82,239	3,88,769	3,51,539	4,18,090	3,66,219	3,38,956
Repo	1,46,922	1,47,363	1,54,390	1,65,513	1,69,538	1,62,995
Call	9,576	10,337	10,129	9,888	11,377	11,755

	Current		3 Month Moving Avg.		Change Over (Basis Points)				
	(%)	Mean (%)	Std. Dev.	1 Day	1 Week	1 Month	3 Month	1 Year	
TREP	6.38	6.46	0.14	-2.12	2.89	-24.03	-3.72	9.79	
Repo	6.46	6.50	0.12	-4.13	1.41	-19.15	1.73	16.23	
Call	6.52	6.56	0.10	-0.91	3.66	-15.58	3.25	15.45	

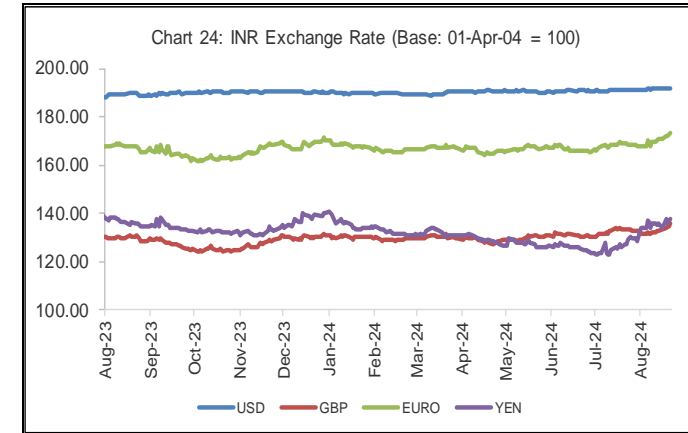
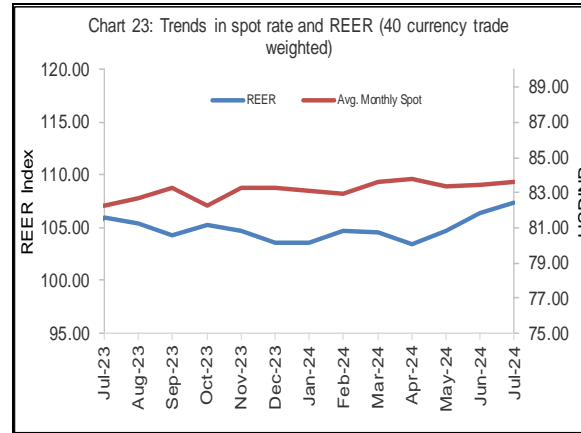
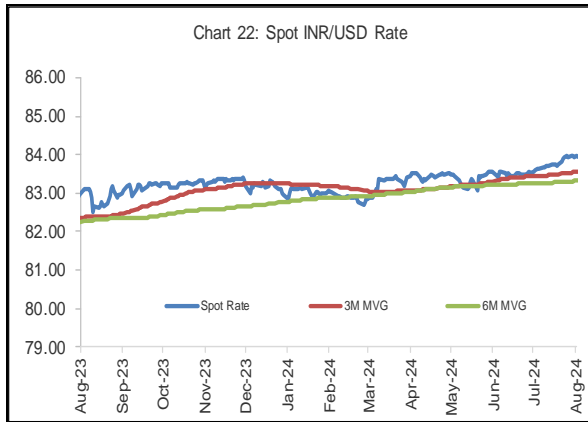
Outstanding	Today	Before				
	1 Day	1 Week	1 Month	3 Month	1 Year	
A. Repo*	-	-	-	-	-	
B. MSF#	-	14,226	1,204	3,401	1,747	2,010
C. SDF	-	69,962	47,059	62,865	79,677	73,178
D. Term Repo	4,890	4,890	5,140	5,140	2,06,716	12,100
E. Reverse Repo**	-	-	30,457	-	-	-
F. Term Reverse Repo	15,829	15,829	74,619	13,441	-	93,761
<b>Net Liquidity : (F+E+C)- (A+B+D)</b>	<b>10,939</b>	<b>66,675</b>	<b>1,45,791</b>	<b>67,765</b>	<b>(1,28,786)</b>	<b>1,93,563</b>

#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	1.10	1.17	1.03	1.10	1.14	1.15
3 Month	1.32	1.51	1.31	1.19	1.27	1.19

**Table 13: Forex Settlement Volumes (\$ Million)**

	Today	Yesterday
Cash	4868	5790
Tom	6547	7470
Spot	25456	17709
Forward	874	1586
<b>Total</b>	<b>37745</b>	<b>32554</b>

**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	83.96	83.58	0.22	83.92	83.94	83.66	83.36	82.80
GBP	109.93	106.92	1.04	109.26	107.69	108.07	106.00	105.30
EURO	93.59	90.64	0.96	93.29	92.27	91.05	90.55	90.67
JPY*	57.79	53.87	1.85	57.51	57.04	53.45	53.35	58.11

*\*INR against 100 JPY, Source: Refinitiv*

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

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

**Table 16: Currency Derivatives (Futures & Options)\***

	O.I.	Value	Growth Over (%)				
			(Lots)	(Rs Crore)	1 Day	1 Week	1 Month
NSE	3411876	1175	-59	-15	-69	-54	-96
MSEI	70000	0	-	-	-	-	-100
BSE	3413382	0	0	-50	-50	-100	-100
<b>C. Futures</b>	<b>6895258</b>	<b>1175</b>	<b>39</b>	<b>23</b>	<b>60</b>	<b>-3</b>	<b>42</b>
NSE	125691	62	8	63	22	-38	-100
MSEI	0	0	-	-	-	-	-
BSE	123141	0	-	-	-	-	-100
<b>C. Options**</b>	<b>248832</b>	<b>62</b>	<b>27</b>	<b>10</b>	<b>115</b>	<b>13</b>	<b>110</b>

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

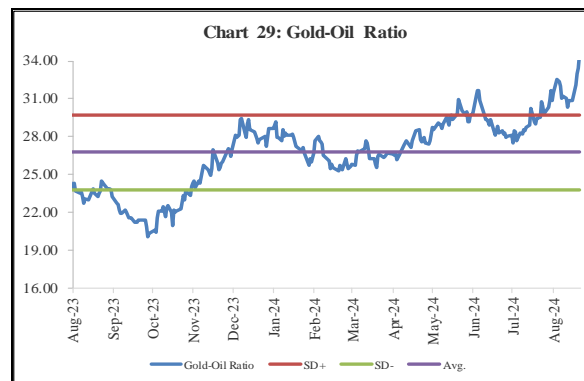
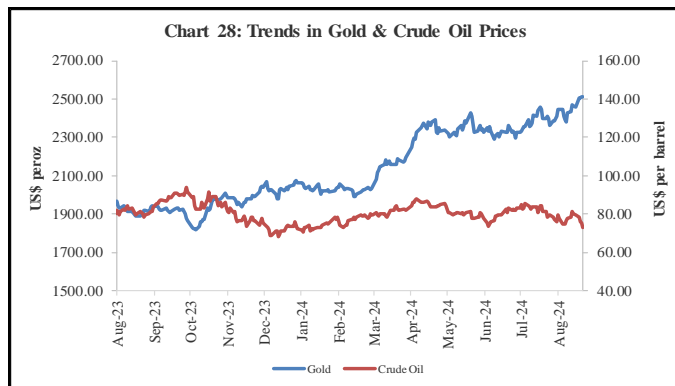
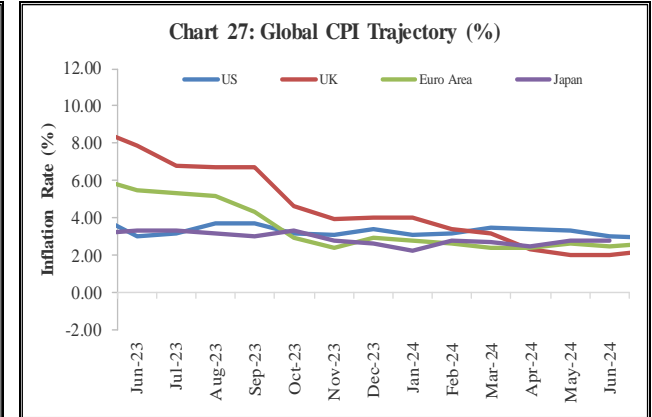
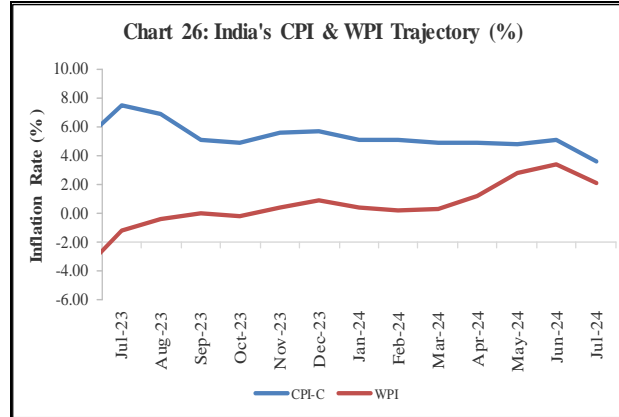
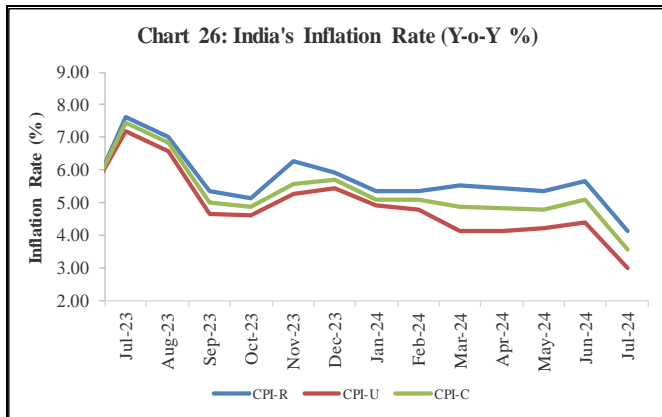
**Table 17: Foreign Exchange Reserves (Rs Crore)**

	As on		Growth Over (%)			
	09-Aug-24	1-Week	1-Month	3-Months	1-Year	
Total FCA	4936193	-0.45	0.93	4.09	14.70	
Gold	497338	-1.19	1.49	4.33	31.25	
SDRs	153484	0.91	1.45	1.36	1.70	
Reserves with IMF	38915	0.59	1.06	7.72	-8.30	
<b>FX Reserves (\$ Million)</b>	<b>670119</b>	<b>-0.71</b>	<b>0.49</b>	<b>3.30</b>	<b>12.44</b>	

\*NSE data as on Friday

# 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)	2511.95	-0.1	2.3	4.3	7.4	30.7
Crude Oil (per Barrel)	72.76	-3.3	-8.7	-7.0	-9.3	-16.6

**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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