



Daily Market Analytics

Date: 02-Feb-22

G-Sec Markets

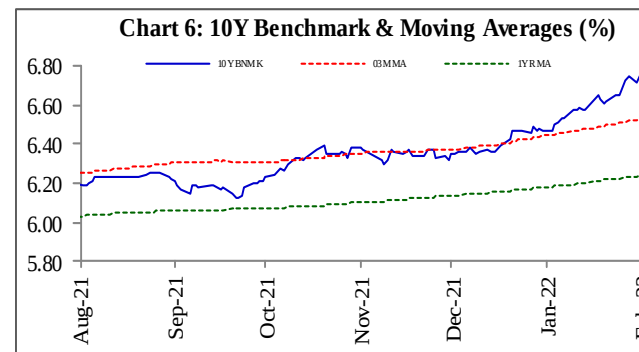
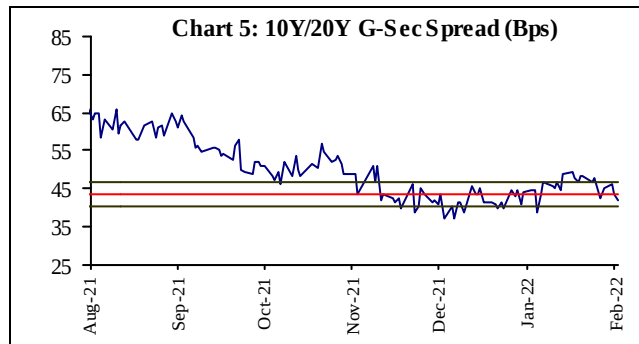
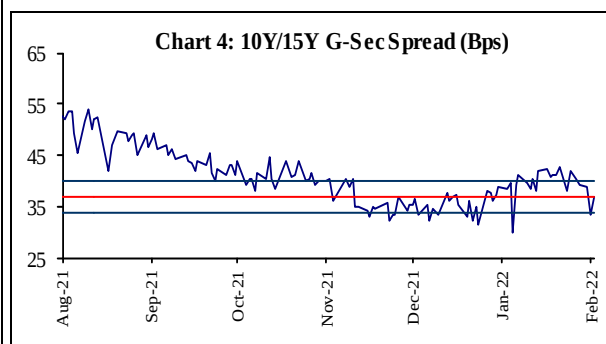
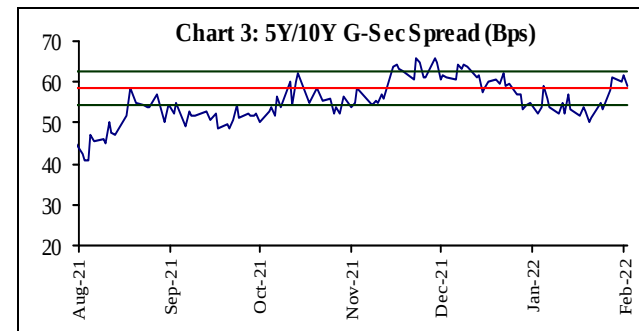
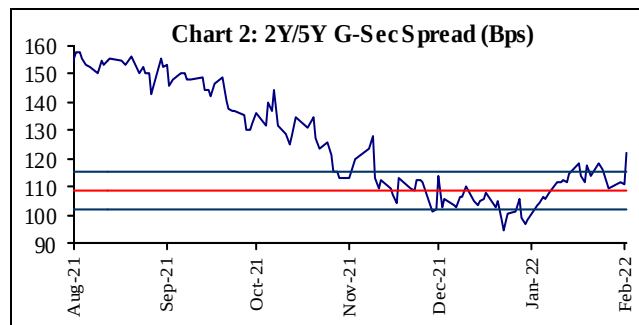
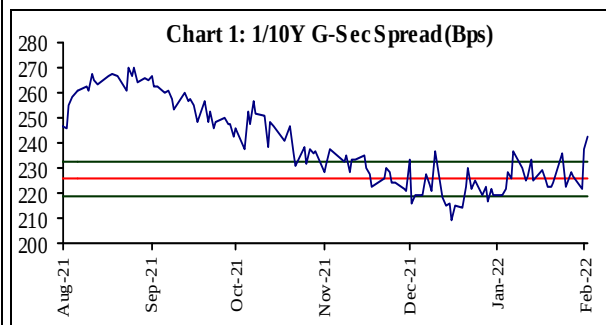


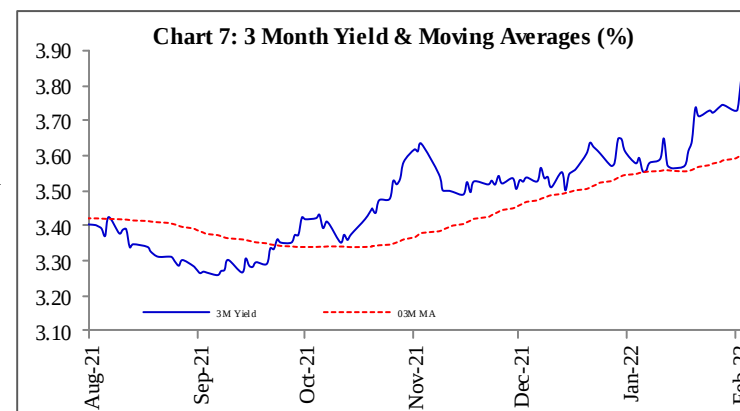
Table 1: Government Security (G-Sec.) Yields						
Type	(%)	Change Over (Basis Points)				
	Current	1 Day	1 Week	1 Month	3 Month	1 Year
1-Year	4.50	6.6	3.3	16.0	33.2	77
2-Year	5.13	3.5	12.3	14.7	34.0	83
5-Year	6.34	14.4	18.1	33.3	42.4	97
10-Year	6.93	11.7	23.8	39.7	47.4	93
15-Year	7.30	15.3	18.7	37.9	44.1	95
20-Year	7.36	10.2	18.3	37.4	40.6	94
30-Year	7.40	5.4	13.8	35.6	35.4	91
10Y Benchmark	6.89	13.4	24.0	42.4	50.4	95
10Y-5Y Spread (Bps)*	80.2	76.6	73.2	65.8	62.3	73

* 5Y Benchmark: 5.63% GS 2026 and 10Y Benchmark: 6.10% GS 2031

Table 2: Trading Pattern in G-Sec* (Rs. Crore)			
	Buy	Sell	Net
Banks**	26662	26505	157
Others	13057	13215	-157

*Excludes When Issued Securities.

**Includes PD Division of Banks





Daily Market Analytics

Derivatives

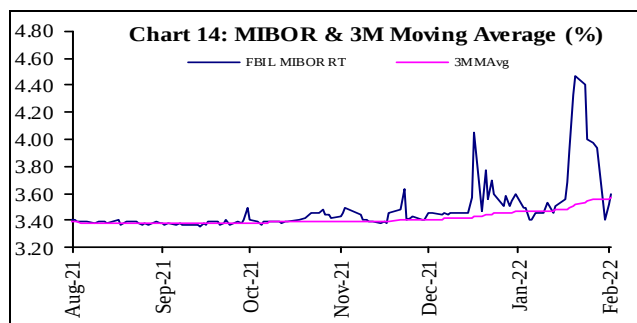
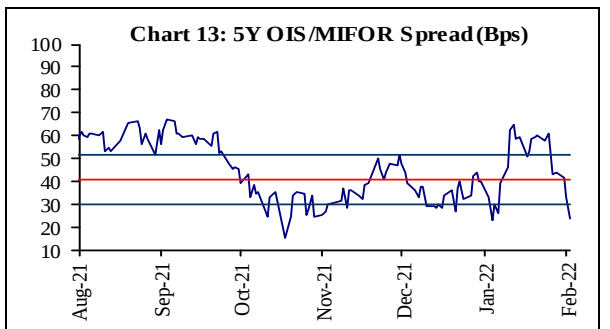
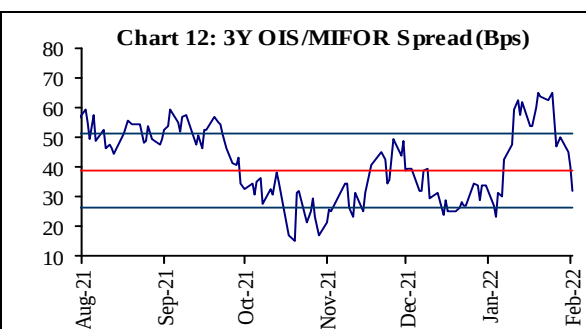
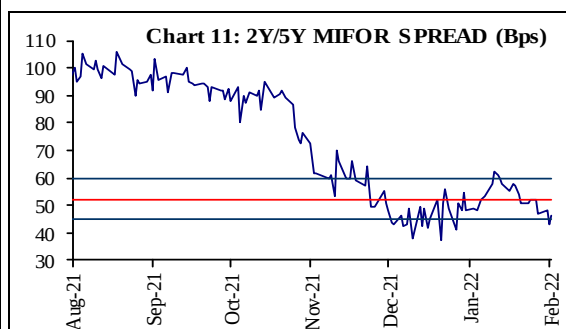
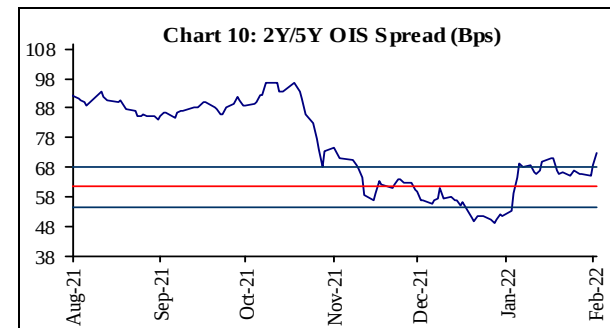
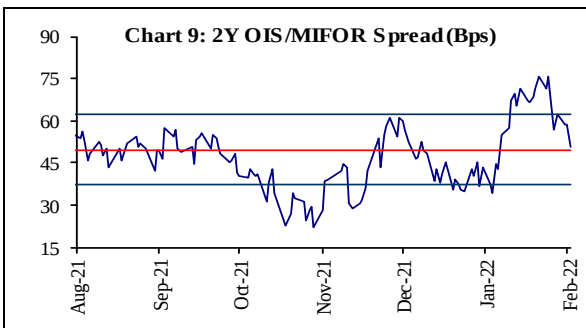
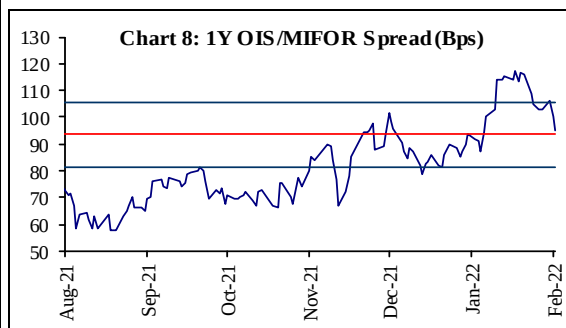


Table 3: MIBOR-OIS							Table 4: MIFOR					
Sector	Current	Change Over (Basis Points)					Current	Change Over (Basis Points)				
	(%)	1 Day	1 Week	1 Month	3 Month	1 Year	(%)	1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	4.53	1.67	11.68	17.00	25.50	75.20	5.48	-3.56	1.81	20.12	35.24	45.64
2 Years	5.13	5.38	18.52	25.15	24.75	103.85	5.63	-3.00	-7.00	38.00	36.44	63.00
3 Years	5.50	6.42	22.32	32.29	30.67	113.93	5.82	-2.00	-11.00	37.00	37.00	50.00
5 Years	5.85	9.59	24.55	44.41	24.20	113.73	6.09	0.00	-13.00	35.00	20.70	54.02

Table 5: 3-Month Mean and Std Deviation

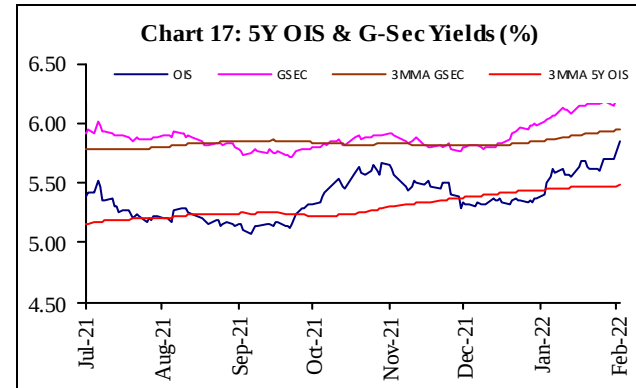
	MIBOR	OIS (5Y)	MIFOR (5Y)
Mean (%)	3.56	5.48	5.89
Std. Dev.	0.24	0.14	0.20

Table 6: Trade Volume

(Rs. Crore)	OIS	MIFOR
Today	30065	0
Yesterday	30075	0



Derivatives Vs. G-Sec Spread



	Current	Before				
		1 Day	1 Week	1 Month	3 Month	1 Year
2 years	0	-2	-6	-10	12	-17
5 years	-49	-44	-56	-60	-27	-69

Table 8: Interest Rate Futures							
	O.I.	Value	Growth Over (%)				
	(Lots)	(Rs Crore)	1 Day	1 Week	1 Month	3 Month	1 Year
NSE	48392	151	0	636	213	181	-32
MSEI	0	0	-	-	-	-	-
BSE	49561	210	64	-4	-	-	114
Total IRF	97953	361	29	50	650	572	13

O.I.: Open Interest



Money Market

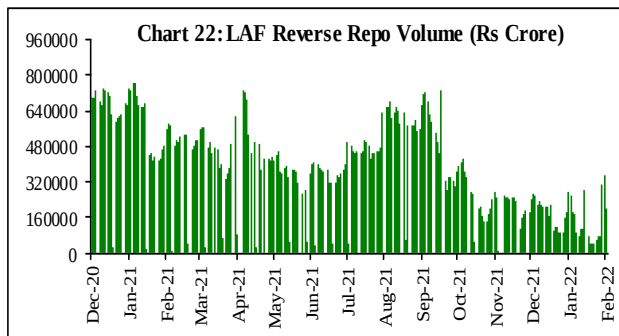
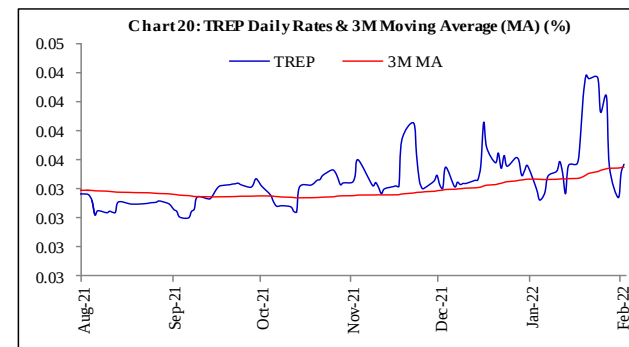


Table 9: Money Market Trade Volumes (Rs Crore)						
	Current		Before			
		1 Day	1 Week	1 Month	3 Month	1 Year
TREP	4,11,954	4,02,801	3,92,371	4,00,568	3,54,305	3,29,761
Repo	1,03,403	92,220	1,08,183	1,09,508	1,00,484	99,116
Call	7,416	7,820	8,244	8,619	8,719	9,035

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Daily Market Analytics

Foreign Exchange (Forex) Market

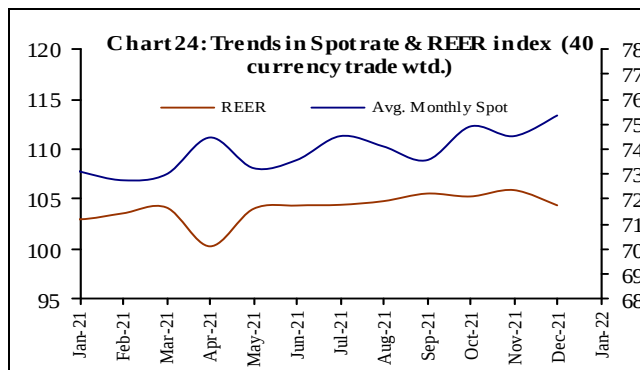
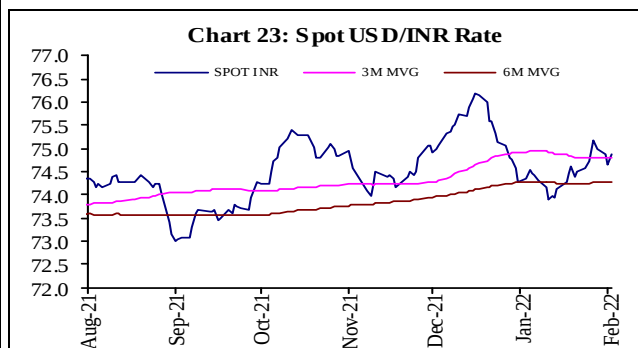


Table 12: Rupee Forward Premia (% p.a.)						
	Current	Before				
		1 Day	1 Week	1 Month	3 Month	1 Year
1 Month	3.99	3.99	3.90	3.90	4.15	4.26
3 Month	4.96	4.94	4.84	4.70	4.30	5.08

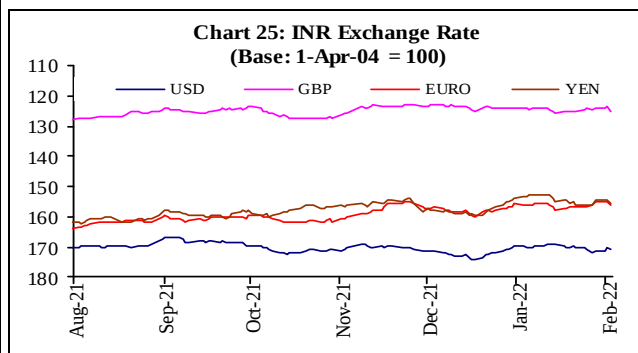


Table 13: Forex Settlement Volumes (\$ Million)		
	Today	Yesterday
Cash	3799	5449
Tom	6267	7662
Spot	17418	19518
Forward	882	126
Total	28367	32755

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	74.53	74.79	0.58	74.97	74.58	74.30	74.79	73.22
GBP	100.25	100.49	0.68	100.63	100.99	100.30	103.11	99.35
EURO	83.77	84.50	2.57	83.70	84.41	84.05	87.26	88.41
JPY*	64.81	65.73	2.50	64.92	65.52	64.54	65.86	70.57
*INR against 100 JPY								

Table 15: Currency Derivatives (Futures & Options)*							
	O.I.	Value	Growth Over (%)				
	(Lots)	(Rs Crore)	1 Day	1 Week	1 Month	3 Month	1 Year
NSE	5031243	33671	-15	-8	-4	-15	83
MSEI	48432	336	46	6	-18	149	-40
BSE	6371543	14311	-3	-8	-3	-14	107
C. Futures	11451218	48318	-11	-8	-4	-15	87
NSE	4662807	102336	-6	25	7	81	307
MSEI	0	0	-	-	-	-	-
BSE	4799851	15257	4	-4	-7	10	13
C. Options**	9462658	117593	-5	20	5	67	205
O.I.: Open Interest; * USDINR, EURINR, GBPINR, JPYINR							

Table 16: RBI's Sale and Purchase of US Dollars (\$ Million)					
	Nov-21	Before			
	Current	1 Month	3 Month	6 Month	1 Year
Purchase	8489	7755	10887	7142	14289
Sale	8489	7855	7140	1300	4028
Net	0	-100	3747	5842	10261

Table 17: Foreign Exchange Reserves (Rs Crore)					
	As on	Growth Over (%)			
	21-Jan-22	1-Week	1-Month	3-Months	1-Year
Total FCA	4238297	0.17	-1.14	-2.16	40.88
Gold	300149	1.80	1.55	2.74	57.01
SDRs	142511	0.01	-0.63	-1.41	1283.74
Reserves with IMF	38878	0.14	-0.64	-0.82	49.37
FX Reserves (\$ Million)	634287	-0.11	-0.12	-1.20	40.62

Daily Market Analytics

Macro-Economic Indicators

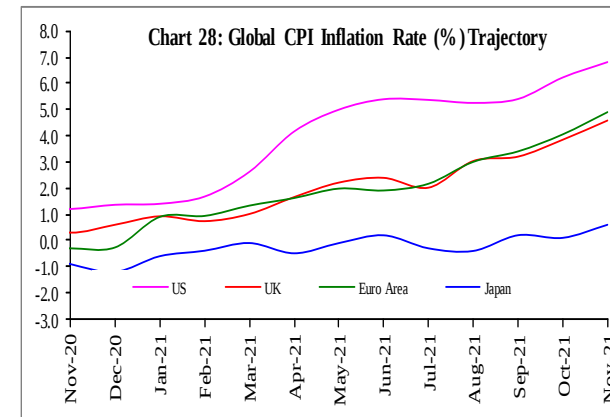
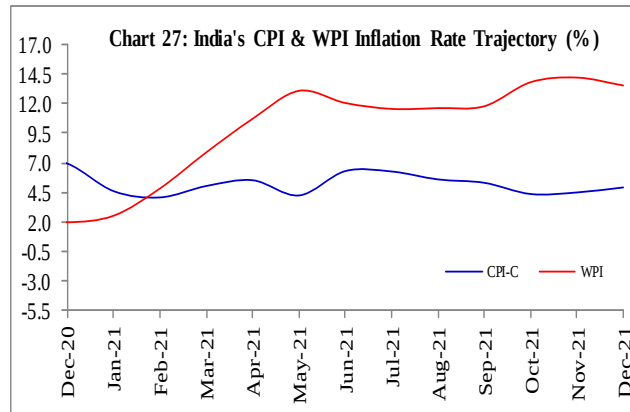
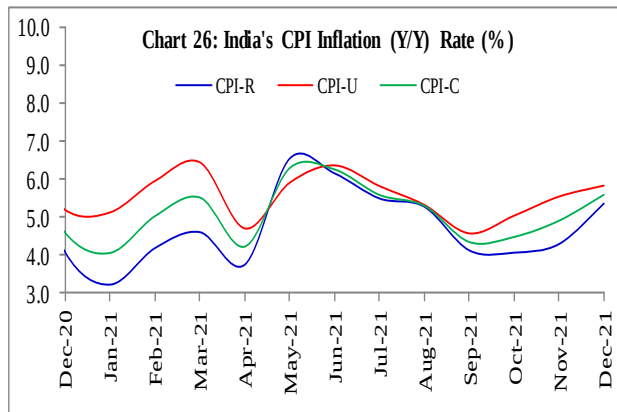


Table 18: India's Inflationary (WPI & CPI) Profile

Period	Sub-Category	Current		Before	
		Dec-21	1 Month	3 Month	1 Year
CPI	CPI: Rural	4.07	4.13	5.49	7.75
	CPI: Urban	5.04	4.57	5.82	7.33
	CPI: Combined	4.48	4.35	5.59	7.61
WPI	Primary Goods	13.38	10.34	5.98	-0.60
	Fuel & Power	32.30	39.81	29.49	-6.10
	Manufacturing	10.62	11.92	11.57	4.49
	WPI: All	13.56	14.23	11.80	1.95

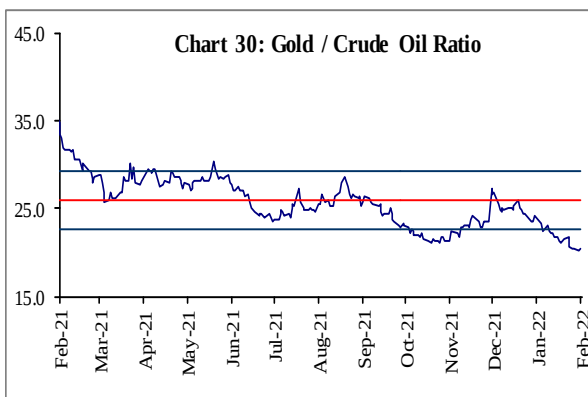
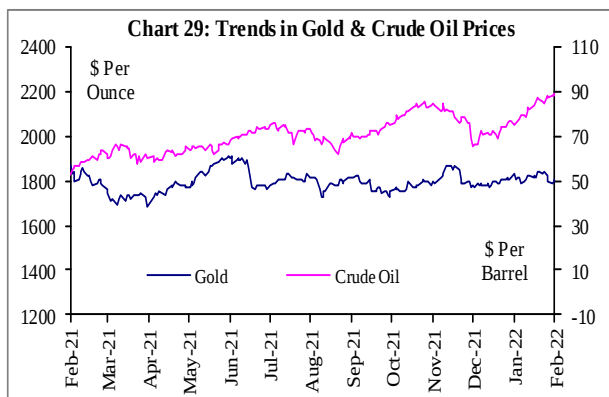


Table 19: Crude Oil & Gold Price(USD)

	Current	Growth over (%)				
		1 Day	1 Week	1 Month	3 Month	1 Year
Gold (per Ounce)	1800.65	0.2	-1.0	-0.5	-2.6	1.1
Crude Oil (per Barrel)	88.17	-1.0	-0.1	13.4	8.6	39.0

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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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