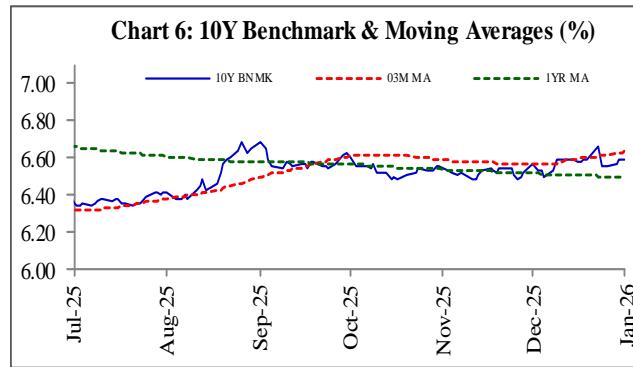
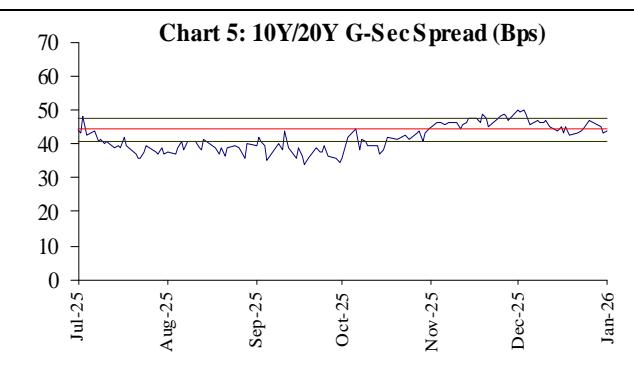
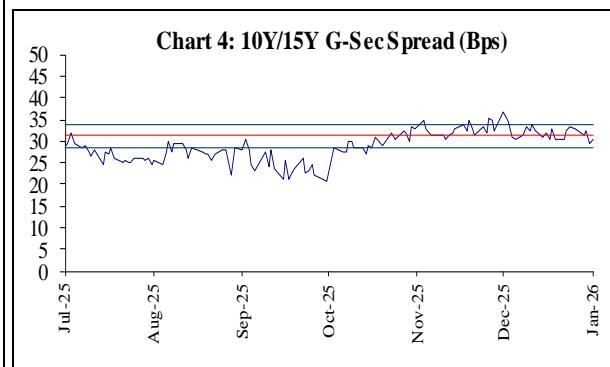
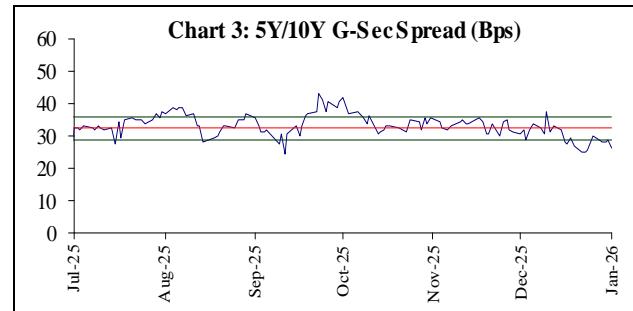
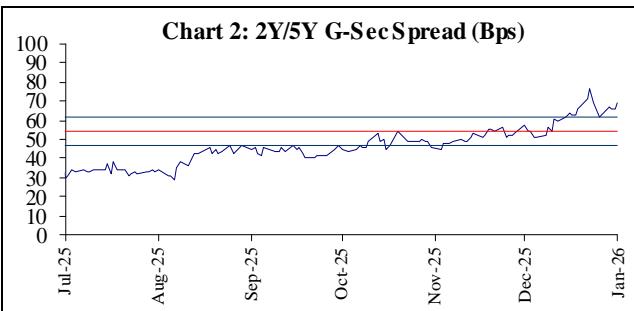
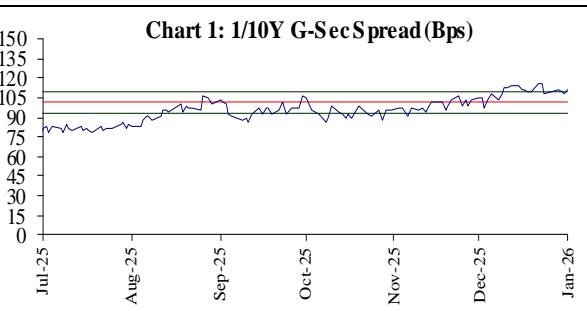


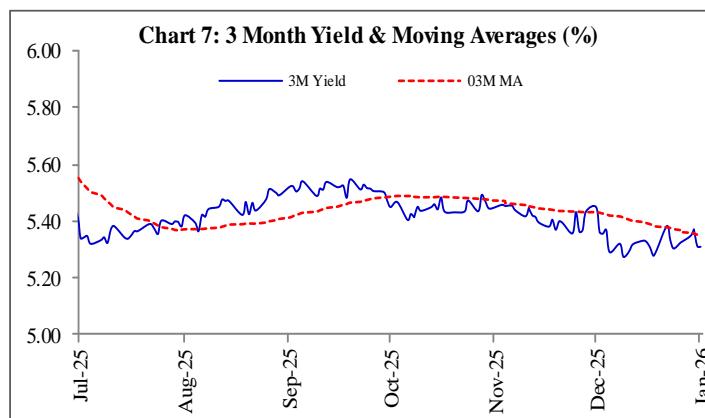
G-Sec Markets



Type	Current (%)	Change Over (Basis Points)				
		1 Day	1 Week	1 Month	3 Month	1 Year
1-Year	5.55	-5.4	-3.0	-2.4	-14.2	-113
2-Year	5.72	-2.6	-0.5	-3.6	-10.6	-101
5-Year	6.41	0.6	-0.4	10.8	13.1	-35
10-Year	6.67	-2.0	0.0	4.8	0.4	-15
15-Year	6.97	-0.7	-2.8	0.2	10.0	8
20-Year	7.10	-1.6	-0.9	-1.2	8.3	16
30-Year	7.27	-1.4	-4.0	-8.1	8.6	23
10Y Benchmark	6.60	0.8	4.3	4.8	-1.5	-19
10Y-5Y Spread (Bps)*	27.61	27.3	22.1	30.8	45.9	5

* 5Y Benchmark: 6.75% GS 2029 and 10Y Benchmark: 6.79% GS 2034

Table 2: Trading Pattern in G-Sec* (Rs. Crore)			
	Buy	Sell	Net
Banks**	25025	29233	-4208
Others	18102	13894	4208
*Excludes When Issued Securities.			
**Includes PD Division of Banks			



Derivatives

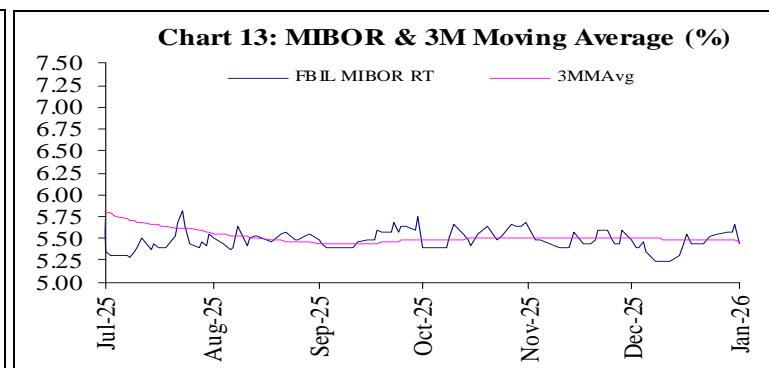
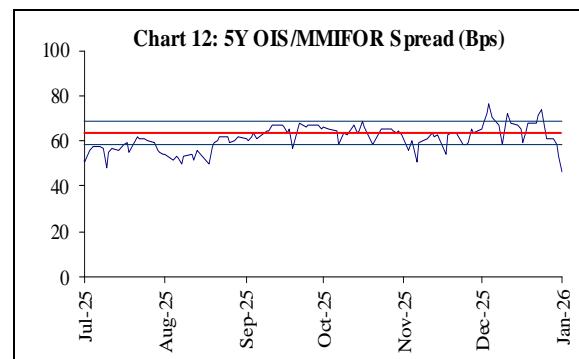
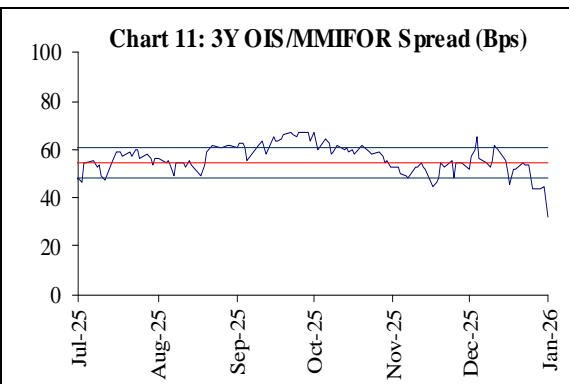
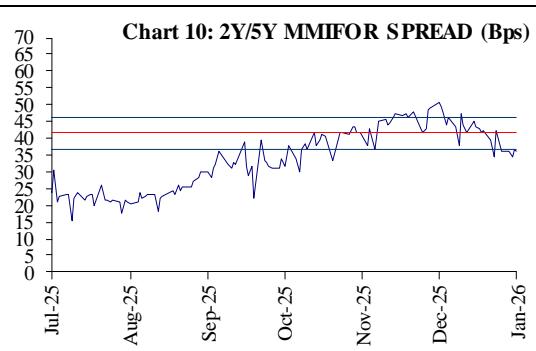
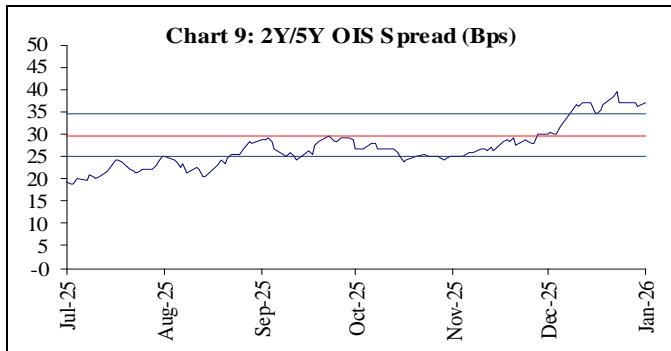
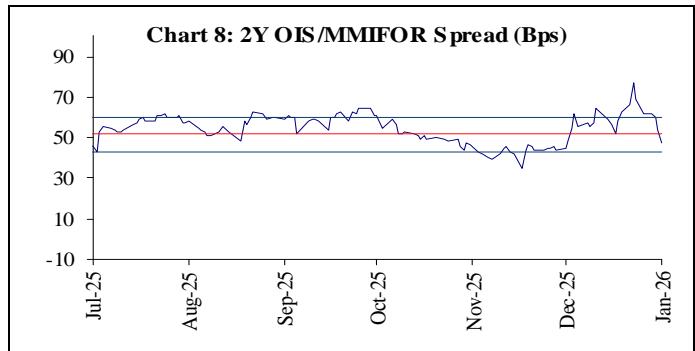


Table 3: MIBOR-OIS						
Sector	Current (%)	Change Over (Basis Points)				
		1 Day	1 Week	1 Month	3 Month	1 Year
1 Year	5.47	2.20	0.74	-0.95	1.50	-104.45
2 Years	5.56	0.60	0.78	5.56	10.92	-69.62
3 Years	5.73	1.63	1.52	11.83	16.87	-46.65
5 Years	5.93	1.03	0.80	12.28	19.18	-26.58

Table 4: MMIFOR						
Sector	Current (%)	Change Over (Basis Points)				
		1 Day	1 Week	1 Month	3 Month	1 Year
1 Year						
2 Years						
3 Years						
5 Years						

Table 5: 3 Month Mean and Std Deviation			
	MIBOR	OIS (5Y)	MMIFOR (5Y)
Mean (%)	5.47	5.76	6.39
Std. Dev.	0.12	0.12	0.13

(Rs. Crore)	OIS	MMIFOR
Today	18300	310
Yesterday	53980	1303

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

Derivatives Vs. G-Sec Spread

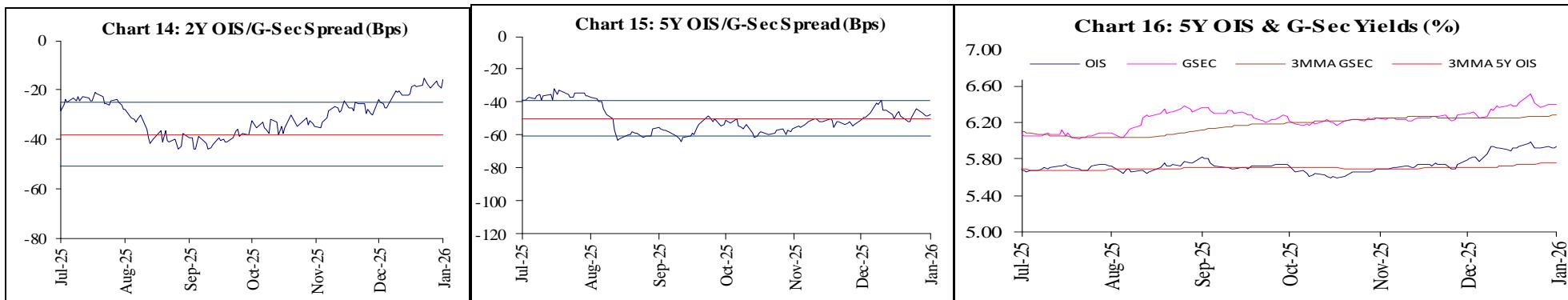


Table 7: OIS / G-Sec Spread (Basis Points)

	Current	Before				
		1 Day	1 Week	1 Month	3 Month	1 Year
2 years	-16	-19	-17	-25	-38	-45
5 years	-48	-48	-49	-49	-54	-54

Table 8: Interest Rate Futures

	O.I. (Lots)	Value (Rs Crore)	Growth Over (%)				
			1 Day	1 Week	1 Month	3 Month	1 Year
NSE	43390	5	-	-97	-89	-99	-
MSEI	0	0	-	-	-	-	-
BSE	0	0	-	-	-	-	-
Total IRF	43390	5	-	-97	-89	-99	-

O.I: Open Interest

Money Market

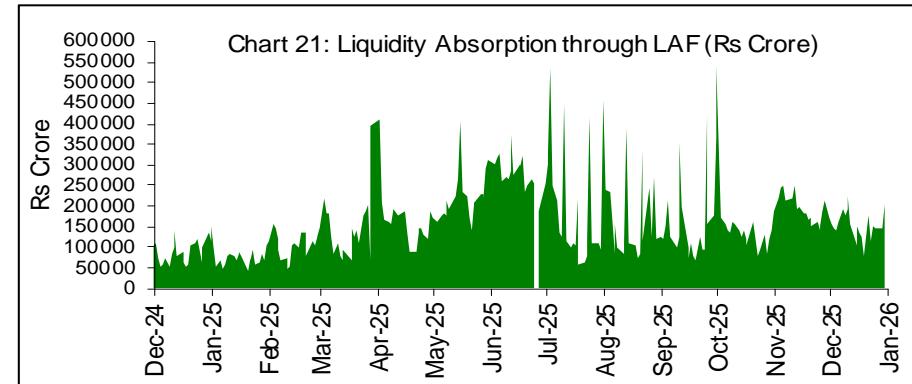
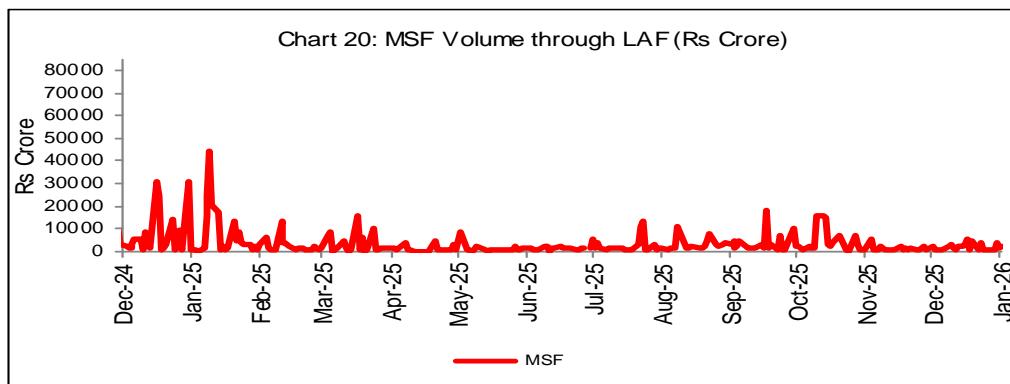
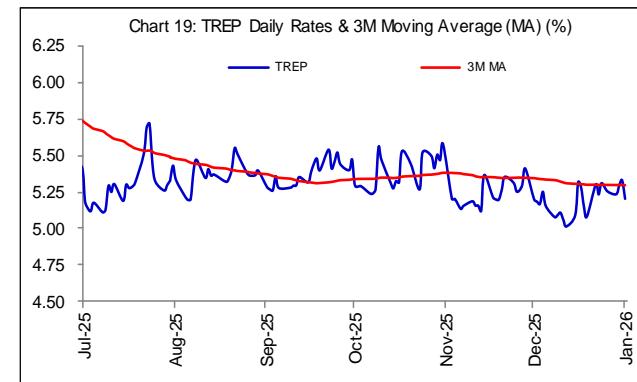
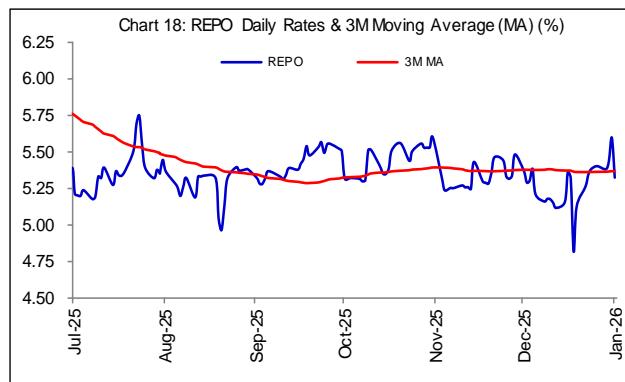
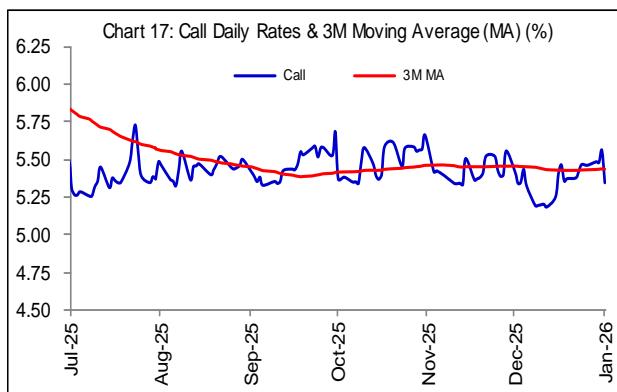


Table 9: Systemic Liquidity under Liquidity Adjustment Facility (LAF) (Rs. Crore)

Outstanding	Today	Before				
		1 Day	1 Week	1 Month	3 Month	1 Year
A. Repo*	57,797	30,770	-	-	-	-
B. MSF#	-	1,936	338	806	1,982	13,810
C. Reverse Repo*	-	-	-	-	-	-
D. Term Repo	-	143,718	189,695	-	-	227,538
E. Term Reverse Repo	-	-	-	106,952	-	-
F. SDF#	-	204,547	116,314	158,529	541,006	59,050
G. SLF#	-	10,788	10,791	8,278	10,529	8,459
Net Liquidity :						
[(A+B+D+G)-(C+E+F)]	57,797	(17,335)	84,510	(256,397)	(528,495)	190,757
#MSF, SDF and SLF come with 1 day lag.						

Table 10: Money Market Trade Volumes (Rs Crore)

	Current		Before		
	1 Day	1 Week	1 Month	3 Month	1 Year
TREP	439,396	394,577	475,554	396,733	418,991
Repo	190,924	182,282	208,590	245,396	220,023
Call	14,119	9,624	17,445	18,913	16,597
				390,354	184,543
				18,620	

Table 11: Money Market Rates

	Current	3 Month Moving Avg.			Change Over (Basis Points)				
		(%)	Mean (%)	Std. Dev.	1 Day	1 Week	1 Month	3 Month	1 Year
TREP	5.20	5.30	0.14	-12.58	-10.66	3.51	-8.59	-150.40	
Repo	5.32	5.37	0.14	-27.46	-5.87	2.14	0.24	-139.10	
Call	5.35	5.44	0.11	-21.65	-12.10	-0.28	-3.79	-143.73	

Note: Call market data tables and charts reflect trading activity up to 18:00 IST.

Foreign Exchange (Forex) Market

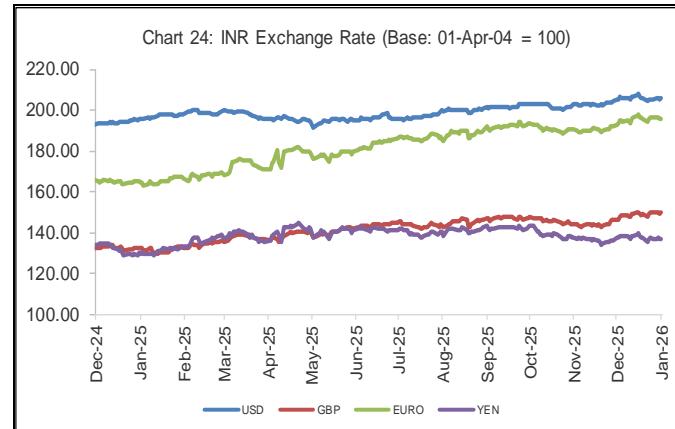
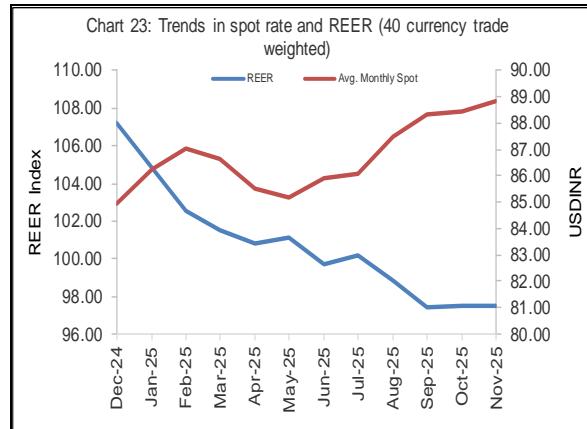
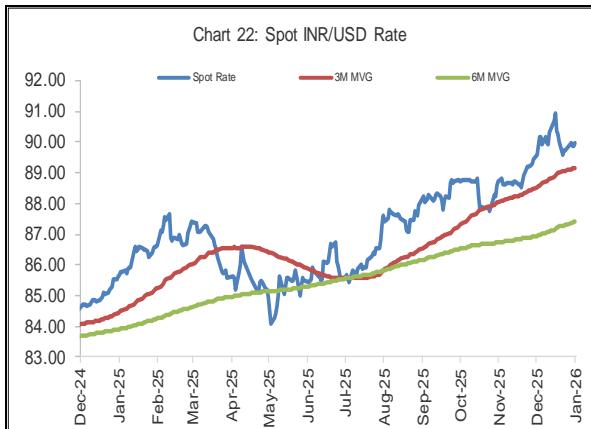


Table 12: Rupee Forward Premiums (% p.a.)

Current		Before			
		1 Day	1 Week	1 Month	3 Month
1 Month	2.66	3.35	5.66	2.43	2.21
3 Month	3.10	3.32	3.64	2.26	2.17

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

Oct-25		Before			
Current	1 Month	3 Month	6 Month	1 Year	
Purchase	17685	2200	0	10110	27503
Sale	29562	10110	2540	11770	36778
Net	-11877	-7910	-6097	-1660	-9275

Table 13: Forex Settlement Volumes

(\$ Million)	Today	Yesterday
Cash	17977	
Tom	10283	
Spot	26966	
Forward	228575	
Total	283802	

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	89.98	89.17	0.80	89.92	89.77	90.27	88.79	85.19
GBP	121.25	118.62	1.79	121.02	121.37	119.50	119.35	106.79
EURO	105.69	103.83	1.41	105.56	105.94	105.10	104.22	88.56
JPY*	57.42	57.85	0.74	57.42	57.64	58.02	59.91	54.25

*INR against 100 JPY, Source: Refinitiv

Table 16: Currency Derivatives (Futures & Options)*

O.I.	Value	Growth Over (%)				
(Lots)	(Rs Crore)	1 Day	1 Week	1 Month	3 Month	1 Year
NSE	1608006	4181	116	12	58	-39
MSEI	0	0	-	-	-	-
BSE	0	0	-	-	-	-100
C. Futures	1608006	4181	116	12	58	-38
NSE	18630	5	-73	-93	-89	-96
MSEI	0	0	-	-	-	-
BSE	0	0	-	-	-	-
C. Options**	18630	5	-73	-93	-89	-96
O.I.: Open Interest; * USDINR, EURINR, GBPINR, JPYINR						.92

Table 17: Foreign Exchange Reserves (Rs Crore)

	As on	Growth Over (%)				
	19-Dec-25	1-Week	1-Month	3-Months	1-Year	
Total FCA	4999428	-0.87	-0.31	-3.13	16.17	
Gold	986293	1.24	5.82	17.01	160.29	
SDRs	167505	-1.12	0.85	0.49	10.99	
Reserves with IMF	43129	1.82	2.29	4.52	1.63	
FX Reserves (\$ Million)	693318	0.63	0.76	-0.99	16.33	

Macro-Economic Indicators

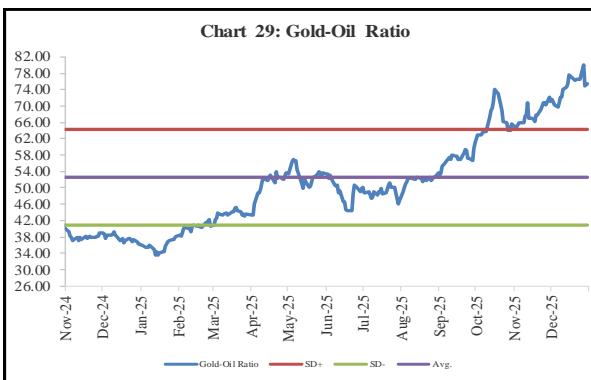
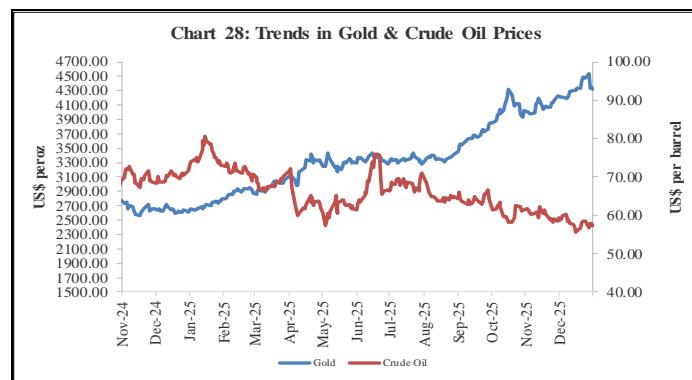
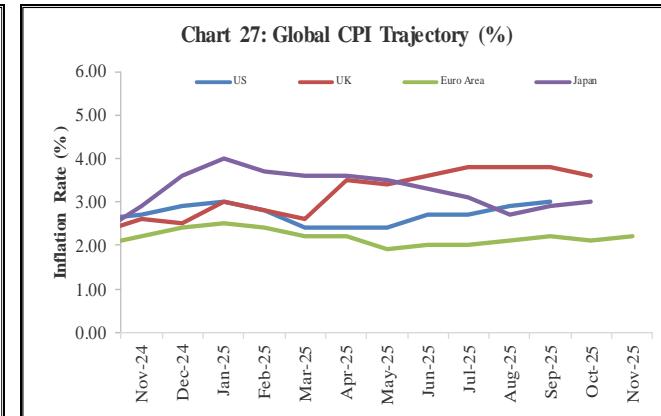
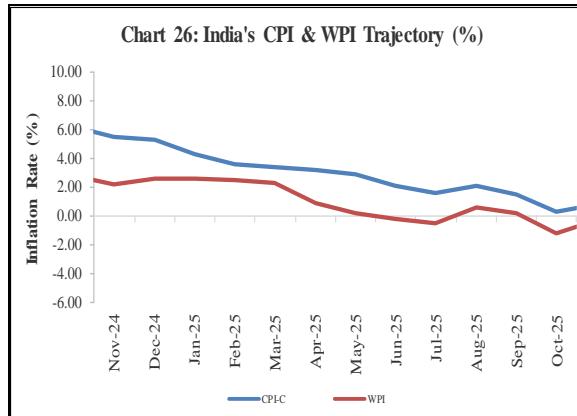
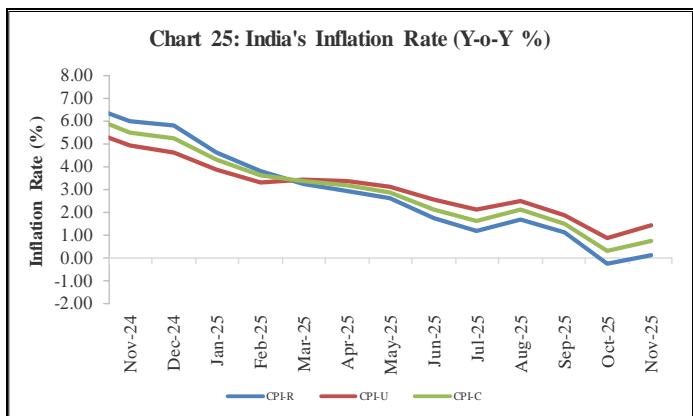


Table 18: Crude Oil & Gold Price(USD)					
Current		Growth over (%)			
		1 Day	1 Week	1 Month	3 Month
Gold (per Ounce)	4314.12	-0.7	-3.9	1.9	14.7
Crude Oil (per Barrel)	57.26	-0.9	-2.2	-3.7	-13.9
					-27.1

Period	Sub-Category	Current				Before			
		Oct-25	1 Month	3 Month	1 Year	Oct-25	1 Month	3 Month	1 Year
CPI	CPI: Rural	-0.25	1.07	1.18	6.68				
	CPI: Urban	0.88	1.83	2.10	5.62				
	CPI: Combined	0.25	1.44	1.61	6.21				
Period	Sub-Category	Oct-25	1 Month	3 Month	1 Year	Oct-25	1 Month	3 Month	1 Year
WPI	Primary Goods	-6.18	-3.32	-4.70	8.26				
	Fuel & Power	-2.55	-2.58	-3.04	-4.31				
	Manufacturing	1.54	2.33	2.05	1.78				
	WPI: All	-1.21	0.13	-0.58	2.75				

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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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