

FIXED INCOME REPORT

23 February 2021

G-SEC BONDS	TODAY	PREVIOUS DAY
GOI 5 YR	5.72	5.77
GOI 10 YR	6.17	6.20
GOI 15 YR	6.72	6.73
10 YR SDL	7.14	7.02

AAA BONDS	TODAY	PREVIOUS DAY
5YR AAA	6.05	6.10
10YR AAA	7.15	7.20

SPREADS (bps)	TODAY	PREVIOUS DAY
5 YR GOI v/s 5 YR AAA	33	33
10 YR GOI v/s 10 YR AAA	98	100
10 Y GOI v/s 10 YR SDL	97	82

IRF	TODAY	PREVIOUS DAY
5.77% GSEC 2030 (FEB SERIES)	96.84	96.79

T-BILLS	TODAY	PREVIOUS
91 DAYS	3.20	3.16
182 DAYS	3.42	3.45
364 DAYS	3.66	3.66

CERTIFICATE OF DEPOSIT	TODAY	PREVIOUS DAY
1 MONTH	3.10	3.10
3 MONTH	3.30	3.30
6 MONTH	3.65	3.65
12 MONTH	4.20	4.20

TAX FREE BOND	TODAY	PREVIOUS DAY
7.69% NHAI 2031	4.50	4.50
PERPETUAL BOND	TODAY	PREVIOUS DAY
8.50% BOB 2025	8.25	8.25
7.74% SBI 2025	7.30	7.25

MONEY MARKET RATES	TODAY	PREVIOUS DAY
CALL MONEY	3.22	3.23
REPO	2.80	2.70
TREPS	2.91	2.86
MIBOR	3.47	3.46

CURRENCIES	TODAY	PREVIOUS DAY
USD INDEX	90.16	90.25
USD/INR	72.46	72.49
EURO/INR	88.13	87.90
INR/JPY	1.4517	1.4561

COMMODITIES	TODAY	PREVIOUS DAY
BRENT CRUDE (\$/BI)	65.71	63.44
GOLD (\$/OZ)	1807	1796
SILVER (\$/OZ)	27.84	27.46

COMMERCIAL PAPER	TODAY	PREVIOUS DAY
1 MONTH	3.50	3.50
3 MONTH	3.65	3.65
6 MONTH	4.20	4.20
12 MONTH	4.60	4.50

- Bond yields on Government Securities witnessed marginal fall anticipating OMOs from Central Bank to check the recent spike in yields.
- INR got closed at 72.45 as against 72.49 previous close. It touched an intraday low of 72.31 but dollar purchase from nationalized Banks reversed the trend
- 17 states borrowed 23,806 crores from market in weekly SDL auction today. Cutoff yields on SDLs surprised the market and were much higher than the anticipation.