

# FIXED INCOME REPORT

22 February 2021



G-SEC BONDS	TODAY	PREVIOUS DAY
GOI 5 YR	5.77	5.70
GOI 10 YR	6.20	6.13
GOI 15 YR	6.73	6.68
10 YR SDL	7.02	6.98

TAX FREE BOND	TODAY	PREVIOUS DAY
7.69% NHA1 2031	4.50	4.50
PERPETUAL BOND	TODAY	PREVIOUS DAY
8.50% BOB 2025	8.25	8.17
7.74% SBI 2025	7.25	7.20

AAA BONDS	TODAY	PREVIOUS DAY
5YR AAA	6.10	6.05
10YR AAA	7.20	7.10

MONEY MARKET RATES	TODAY	PREVIOUS DAY
CALL MONEY	3.23	3.21
REPO	2.70	2.23
TREPS	2.86	2.48
MIBOR	3.46	3.46

SPREADS (bps)	TODAY	PREVIOUS DAY
5 YR GOI v/s 5 YR AAA	33	35
10 YR GOI v/s 10 YR AAA	100	97
10 Y GOI v/s 10 YR SDL	82	85

CURRENCIES	TODAY	PREVIOUS DAY
USD INDEX	90.25	90.67
USD/INR	72.49	72.65
EURO/INR	87.90	87.57
INR/JPY	1.4561	1.4565

IRF	TODAY	PREVIOUS DAY
5.77% GSEC 2030 (FEB SERIES)	96.79	97.16

COMMODITIES	TODAY	PREVIOUS DAY
BRENT CRUDE (\$/BI)	63.44	64.47
GOLD (\$/OZ)	1796	1788
SILVER (\$/OZ)	27.46	27.12

T-BILLS	TODAY	PREVIOUS
91 DAYS	3.16	3.18
182 DAYS	3.45	3.40
364 DAYS	3.66	3.64

CERTIFICATE OF DEPOSIT	TODAY	PREVIOUS DAY
1 MONTH	3.10	3.20
3 MONTH	3.30	3.33
6 MONTH	3.65	3.65
12 MONTH	4.20	4.20

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	4.50	4.50

- Bond yields moved up sharply especially in the GoI mirroring the 10yr UST which moved to 1.38% .Spreads on GoI Vs Non SLR has widened significantly during the fortnight
- INR got closed at 72.49 as against 72.65 previous close. It touched an intraday low of 72.29 backed by continuous dollar inflow.
- 18 states will borrow 23,906 crores from market in weekly SDL auction scheduled tomorrow. Yields have moved up sharply in last two auction.

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