

BSE Sensex	16123.46	NIFTY	4832.05	DowJones	11555.63	Oil	100.36	Gold	1745.10	USD/INR	52.20
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The benchmark 10-year 8.79% 2021 yield ended at 8.74% down 9bps after RBI announced Rs.100bn Open Market Operation on Thursday, and India's economy grew at 6.9% in the September quarter, its weakest pace in more than two years.

Call money rate ended at 8.55/8.60% little changed from Tuesday's close of 8.50/60% as demand was stable in the second week of the reporting fortnight.

The BSE SENSEX index closed up 0.72% at 16,123.46 points and NSE NIFTY index 0.56% higher at 4,832.05 points, rebounding from early sell-offs, as the country's September-quarter GDP growth came in line with market expectations.

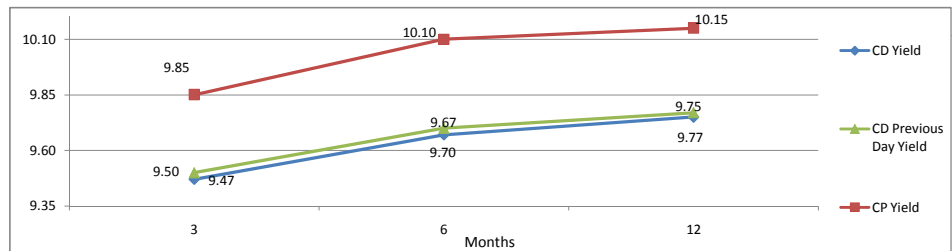
The rupee ended at 52.20/21, compared to Tuesday's close of 52.015/025, as importer demand weighed, but pulled back from day's low of 52.42 as global risk appetite got boost following China's cut in banks reserve requirement by 50bps.

The benchmark five-year swap ended at 7.26% from 7.31% at Tuesday's close.

RBI announced the auction for 91-day Treasury Bills at 8.8131% vs 8.8550% last week and 364-day Treasury Bills at 8.4477% vs 8.8500% two week ago.

India's money supply (M3) rose an annual 15.2% as on Nov 18, from 16.1% a fortnight ago.

Oernight Rates			
	30-Nov	29-Nov	Chng
Repo	77850	93395	-15545
Rev- Repo	305	20	285
Call	8.55	8.50	0.05
O/N Mibor	8.60	8.64	-0.04
O/N Libor	0.15	0.15	0.00
US 10Y	2.08	1.99	0.09



B'Mark Rates G-Secs			
Tenor	30-Nov	29-Nov	Chg
3M	8.86	8.85	0.01
6M	8.80	8.85	-0.05
1Y	8.57	8.83	-0.26
5Y	8.73	8.79	-0.06
10Y	8.74	8.83	-0.09

B'Mark AAA Bonds				B'Mark Rates OIS			
30-Nov	29-Nov	Chg	Spread	30-Nov	29-Nov	Chg	Spread
9.85	9.83	0.03	0.99	8.45	8.51	-0.06	0.41
10.00	10.00	0.00	1.20	8.29	8.32	-0.03	0.51
9.66	9.68	-0.02	1.09	8.02	8.09	-0.07	0.55
9.64	9.65	-0.01	0.91	7.26	7.31	-0.05	1.47
9.69	9.72	-0.03	0.95	7.24	7.29	-0.05	1.50

SLR & Non-SLR Volumes			
Category	SLR	Non-SLR	Total
Bonds	22202	3261	25463
Category	Primary	Secondary	Total
CDs	3375	9503	12878

Forth Coming Auctions/Events		
Security	Date	Amt(Crs)
Weekly Inflation	1-Dec	-
Open Market Operations	1-Dec	10000
G-Sec	2-Dec	13000

Inflation WPI (%)		
Year Upto	Oct-11	9.73
Year Upto	Sep-11	9.72

CD Primary Deals			
Bank	Tenor	Rate (%)	Amt (crs)
Vijaya Bank	3 months	9.5300	125
State Bank of Bikaner & Jaipur	3 months	9.4400	200
Allahabad Bank	3 months	9.5000	450
Canara Bank	3 months	9.4700	500
South Indian Bank	3 months	9.6500	50
Union Bank	6 months	9.6600	150
State Bank of Mysore	6 months	9.6600	200
State Bank of Mysore	10 months	9.7100	75

CD Primary Deals			
Bank	Tenor	Rate (%)	Amt (crs)
Punjab National Bank	1 year	9.7900	635
Oriental Bank of Commerce	1 year	9.7900	500
AXIS Bank	1 year	9.8200	125
Union Bank	1 year	9.7700	175
State bank of Patiala	1 year	9.7400	100
Jammu & Kashmir Bank	1 year	9.8300	90

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