

BSE Sensex	17848.57	NIFTY	5416.05	DowJones	12874.04	Oil	100.74	Gold	1719.60	USD/INR	49.36
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The yield on the 10-year benchmark 8.79 percent 2021 bond ended down 3bps at 8.18% after January inflation rate showed slower-than-expected rise at 6.55% and on hopes that the RBI will buy more debt in order to ease the liquidity.

The one-day cash rate ended 8.65/8.70% marginally lower than Monday's close of 8.80/90% as demand tapered off in the second half of the session.

The benchmark BSE SENSEX index ended 0.43% higher at 17,848.57, while NSE NIFTY index ended 0.48% higher at 5,416.05 to their highest close in more than six months, helped by a late bout of short-covering, although investors remained cautious after a recent rally in the Indian market.

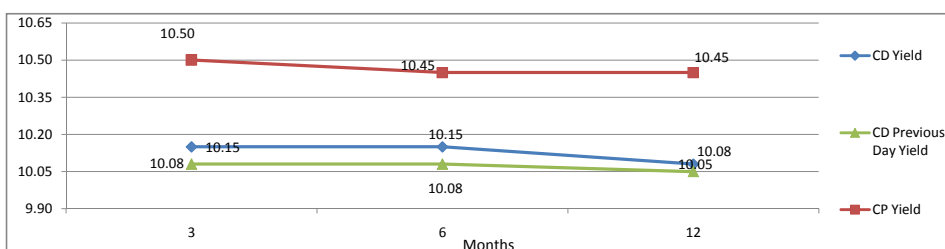
The rupee ended at 49.36/37 to the dollar, down from Monday's close of 49.19/20, on dollar demand from oil refiners, but gains in local shares limited the fall.

The benchmark five-year swap rate ended at 7.24% down from Monday's close of 7.34%.

Wholesale Price Index (WPI) for the month of January rose at 6.55% y-y versus 7.47% for the month of December. November's WPI was revised to 9.46% from 9.11%.

RBI announced conducting Open Market Operations (OMO) worth Rs.10000 on Feb.17, Friday. Securities to be bought are 8.07% 2017, 9.15% 2024, 8.28% GS 2027, 8.97% 2030.

Oernight Rates			
	14-Feb	13-Feb	Chng
Repo	170155	166080	4075
Rev- Repo	0	0	0
Call	8.65	8.80	-0.15
O/N Mibor	8.89	8.78	0.11
O/N Libor	0.14	0.14	0.00
US 10Y	1.94	1.98	-0.04



B'Mark Rates G-Secs			
Tenor	14-Feb	13-Feb	Chg
3M	8.95	8.85	0.10
6M	8.65	8.65	0.00
1Y	8.57	8.63	-0.06
5Y	8.26	8.29	-0.03
10Y	8.18	8.21	-0.03

B'Mark AAA Bonds				B'Mark Rates OIS			
14-Feb	13-Feb	Chg	Spread	14-Feb	13-Feb	Chg	Spread
10.49	10.48	0.01	1.54	8.65	8.75	-0.10	0.30
10.56	10.55	0.01	1.91	8.34	8.43	-0.09	0.31
9.74	9.62	0.12	1.17	8.03	8.10	-0.07	0.54
9.34	9.32	0.02	1.08	7.24	7.34	-0.10	1.02
9.25	9.22	0.03	1.07	7.26	7.36	-0.10	0.92

SLR & Non-SLR Volumes			
Category	SLR	Non-SLR	Total
Bonds	18659	1989	20648
Category	Primary	Secondary	Total
CDs	3553	5000	8553

Forth Coming Auctions/Events			
Security	Date	Amt(Crs)	
T-Bills	15-Feb	13,000	
G-Sec	17-Feb	12,000	

Inflation WPI (%)		
Year Upto	Jan-12	6.55
Year Upto	Dec-11	7.47

CD Primary Deals			
Bank	Tenor	Rate (%)	Amt (crs)
IDBI Bank	3 months	10.1500	105
United Bank of India	3 months	10.1500	300
Canara Bank	3 months	10.1500	500
UCO Bank	3 months	10.1700	300
Indian Bank	3 months	10.1500	500

CD Primary Deals			
Bank	Tenor	Rate (%)	Amt (crs)
AXIS Bank	3 months	10.2500	105
Bank of India	1 year	10.0600	950
IDBI Bank	1 year	10.0800	93
Corporation Bank	1 year	10.0500	225
Andhra Bank	1 year	10.0800	475

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