

MORNING UPDATES

08 December 2017

INDICES

Index	Previous	Opening	Change
SENSEX	32949.21	33034.20	84.99
NIFTY	10166.70	10198.45	31.75
HANGSENG	28303.19	28400.01	96.82
NIKKEI	22498.03	22627.95	129.92
SHANGHAI COMPOSITE	3272.05	3264.48	-7.57
NASDAQ	6776.38	6785.74	9.36
DJIA	24140.91	24116.60	-24.31

Source: Bloomberg

CURRENCIES

Currency	Previous	Opening	Change
USD	65.056	65.1003	-0.04
EURO	76.966	77.2741	-0.31
YEN	57.97	57.98	-0.01

Source: Bloomberg

COMMODITIES

Commodity	Last	Opening	Change
BRENT CRUDE	61.71	62.20	0.49
GOLD	1255.69	1248.97	-6.72

Source: Bloomberg

BOND STRATEGY FOR 4th DEC TO 8th DEC, 2017

Inflow	Amount (CRs)
T-Bill Redemption	24206.55
SDL Coupon	1334.226
G-sec Coupon	9343.55
G-sec Redemption	-
SDL Redemption	1044
Outflow	Amount
G-Sec Auction	-
Cash management Bills	-
T-Bill Auction	11000
SDL Auction	9445
NET FLOW	15483.52

Source: RBI

US TREASURY

Tenor	Previous	Opening	Change
5 Year	2.1400%	2.1300%	-0.010%
10 Year	2.3500%	2.3400%	-0.010%
30 Year	2.7300%	2.7300%	0.000%

Source: Bloomberg

G-SEC

Tenor	Previous	Opening	Change
8.27% GS 2020	6.6194%		-6.6194%
7.72% GS 2025	7.1086%		-7.1086%
7.59% GS 2026	7.2050%		-7.2050%
6.79% GS 2027	7.0539%	7.0744%	0.0205%
6.79% GS 2029	7.1015%	7.1208%	0.0193%
6.68% GS 2031	7.1127%	7.1276%	0.0149%

Source: RBI

MONEY MARKET

Instrument	Previous	Opening	Change
CALL	6.00%	5.80%	-0.20%
CBLO	5.93%	5.89%	-0.04%
MIBOR	6.25%	5.99%	-0.26%
MIFOR	6.17%	6.13%	-0.04%

Source: CCIL & Reuters

ANNOUNCEMENT

G.Sec Auction

Security	Amount
6.84% GS 2022	3,000
6.68% GS 2031	8,000
6.57% GS 2033	1,000
7.40% GS 2035	1,000
7.72% GS 2055	2,000
	15,000

*WHAT TO WATCH

	Person responsible			
	Previous	Now	Backup	
Indices, Currencies	Sahil	Sahil	Devarsh	
Commodities, G-Sec	Riddhi A	Mansi	Ankit	
US Treasury	Rutul	Vinita	Jatin	
Bonds Strategy	Mansi	Ankit	Mansi	
RBI Announcement	Devarsh	Devarsh	Devarsh	
What to watch/ money m	Rutul	Devarsh	Sahil	And sahil need to sent