

For the month of November - meeting held on 27 November 15	<p>Changes in G-Sec Valuation methodology:</p> <p>3pm Criteria for Nodal Point has been removed i.e Nodal Point traded on day will be taken as input irrespective when it got traded in a day provided that no other bond in the same tenor is qualifying the filter criteria.</p> <p>Bids and Offers for MOT can be reduced to 10 Crores each at 12pm, 2pm and 4 pm with difference of 10bps.</p> <p>For bond to be considered as a Nodal Point for a month it should have highest Weighted Average Volume in that Tenor (i.e Total Trades*Total Volumes).</p> <p>For Proxy calculation of 30 year bond, the difference in yield of preceding tenor, provided it has traded, will be added to yesterday's 30 year yield to arrive at today's proxy yield.</p> <p>For Proxy Calculation of 40 year bond, add the difference of yesterday's 30 year Traded/Proxy/MOT yield and 30 year par yield to today's 30 year Par Yield .</p>
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