



	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	72.9050	72.9150		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.05	3.10	Feb	14.00	4.12	15.00	4.42	Aug	214.00	5.28	216.00	5.33	EUR/USD	1.1978	1.1979	1.1985	1.2001	1.2026	1.2078
	Index	Change	Mar	43.50	4.36	45.50	4.56	Sep	241.50	5.19	243.50	5.23	USD/JPY	105.43	105.43	105.40	105.33	105.21	104.93
SENSEX	50742.49	0.25%	Apr	92.50	5.79	94.50	5.91	Oct	270.00	5.16	272.00	5.20	GBP/USD	1.3702	1.3703	1.3705	1.3706	1.3712	1.3726
NIFTY	14917.10	0.14%	May	120.00	5.56	122.00	5.66	Nov	299.50	5.10	301.50	5.13	USD/CHF	0.9026	0.9026	0.9018	0.9002	0.8979	0.8928
Gold (fut)	1800.50	0.00519	Jun	152.00	5.40	154.00	5.47	Dec	328.50	5.06	330.50	5.09	AUD/USD	0.7620	0.7620	0.7621	0.7623	0.7625	0.7632
WTI Oil (Fut)	56.74	0.01	Jul	184.00	5.39	186.00	5.45	Jan	359.50	5.06	361.50	5.08	USDCAD	1.2789	1.2790	1.2786	1.2786	1.2783	1.2785

											LIBOR (%)						
FRA (%)						Rupee Debt Market Spreads (%)						USD	EURO	JPY	GBP	CHF	AUD
	3X6	6/9	9X12	6X12	12X24	Rating	1 Year	2 Year	5 Year	10 year	1 Month	0.1235	-0.5789	-0.0517	0.0271	-0.8016	2.8650
USD	0.1530	0.1610	0.1890	0.1990	0.2100	AAA	0.4533	0.2067	1.1310	0.7275	3 Month	0.1926	-0.5573	-0.0947	0.0404	-0.7640	2.9570
						AA	1.2334	1.0216	1.9400	1.5351	6 Month	0.2225	-0.5393	-0.0723	0.0496	-0.7236	3.0580
						A	2.9952	2.7496	2.7070	2.9979	12 Month	0.3060	-0.5073	0.0307	0.0910	-0.6104	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.3500	90-d	0.0380	Dow Jones Fut			30988.00	30950.00	0.12%					
364-d	4.0020	364-d	0.0710	S&P 500 Fut			3871.62	3864.50	0.18%	MIBOR (INR)	4.0400	4.3589	4.8600	5.2607
2 yr	4.6920	2 yr	0.1112	Nikkei 225			28779.19	28341.95	1.54%	MIFOR (INR)	5.2300	5.4500	5.7000	5.9100
5yr	5.6980	5yr	0.4496	FTSE 100			6510.70	6503.72	0.11%	LIBOR (\$)	0.2009	0.2796	0.5693	1.2012
10Yr	6.0740	10Yr	1.1306	CAC 40			5643.26	5608.54	0.62%	LIBOR (JPY)	-0.0588	-0.0580	-0.0375	0.0775
				DAX			14046.80	14060.29	-0.10%	EURIBOR	-0.5230	-0.4960	-0.4080	-0.1340

Spreads				The RBI's MPC in a bid to continue supporting the government's "growth-oriented" Union Budget 2021, today voted unanimously to keep both repor rate and policy stance unchanged. MPC says outlook for growth improved significantly. Stance remains accomodative on rates and specifically on liquidity. USDINR after opening at 72.98 moved a little lower to trade around 72.90 for most of the time.										
2yr - 1yr	0.69	10yr - 2yr	1.02											
10yr - 5yr	0.38	10yr - 5yr	0.68											

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