

	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards							
USD/INR	72.9700	72.9800		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year	
Call %	3.40	3.45	Feb	16.25	4.28	18.25	4.81	Aug	205.00	5.08	207.00	5.13	EUR/USD	1.1899	1.1900	1.1907	1.1921	1.1946	1.1997	
	Index	Change	Mar	58.25	5.95	60.25	6.15	Sep	233.50	5.06	235.50	5.10	USD/JPY	108.67	108.67	108.63	108.55	108.45	108.12	
SENSEX	50396.86	-0.09%	Apr	85.25	5.54	87.25	5.67	Oct	263.00	5.00	265.00	5.04	GBP/USD	1.3893	1.3893	1.3892	1.3894	1.3893	1.3905	
NIFTY	14972.50	0.11%	May	116.75	5.31	118.75	5.40	Nov	291.50	4.96	293.50	5.00	USD/CHF	0.9340	0.9341	0.9332	0.9318	0.9293	0.9242	
Gold (fut)	1692.80	0.88%	Jun	147.00	5.25	149.00	5.33	Dec	322.50	4.97	324.50	5.00	AUD/USD	0.7703	0.7703	0.7702	0.7706	0.7707	0.7708	
WTI Oil (Fut)	64.77	-0.43%	Jul	177.00	5.15	179.00	5.21	Jan	348.50	4.94	350.50	4.97	USDCAD	1.2610	1.2612	1.2611	1.2609	1.2609	1.2611	
													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	0.1060	-0.5787	-0.0677	0.0473	-0.8026	2.8650			
USD	0.1583	0.1810	0.2220	0.2170	0.3000	AAA	0.3793	-0.0310	1.1310	0.9864	3 Month	0.1825	-0.5509	-0.0855	0.0759	-0.7534	2.9570			
						AA	1.2868	0.7515	1.9400	1.7064	6 Month	0.1963	-0.5214	-0.0500	0.0960	-0.7072	3.0580			
						A	3.1597	2.5367	2.7070	3.0868	12 Month	0.2803	-0.4894	0.0502	0.1526	-0.5856	3.3380			
Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)										
Domestic		US		Dow Jones Fut			31915.00	31776.00	0.44%		2 Year	3 Year	5 Year	10 Year						
90-d	3.2900	90-d	0.0482	S&P 500 Fut			3845.00	3819.25	0.67%	MIBOR (INR)	4.4300	4.7961	5.4200	5.9180						
364-d	3.9530	364-d	0.0862	Nikkei 225			29027.94	28743.25	0.99%	MIFOR (INR)	5.3000	5.5600	6.0000	6.3600						
2 yr	4.9010	2 yr	0.1626	FTSE 100			6708.45	6719.13	-0.16%	LIBOR (\$)	0.2565	0.4490	0.9221	1.6005						
5yr	6.2780	5yr	0.8406	CAC 40			5898.73	5902.99	-0.07%	LIBOR (JPY)	-0.0260	-0.0194	0.0175	0.1675						
10Yr	6.2230	10Yr	1.5697	DAX			14316.20	14380.91	-0.45%	EURIBOR	-0.4778	-0.4334	-0.3043	0.0463						
Spreads				USDINR after an open at 73.20 today slipped to test 72.90 on Spot in the afternoon trade.																
2yr - 1yr	0.95	10yr - 2yr	1.41	Indian equities saw decent inflows today which helped the Rupee gain strength. But overall sentiment on global equities has turned mixed																
10yr - 5yr	-0.05	10yr - 5yr	0.73	after the U.S. approvals for the covid stimulus.																
				USDINR to settle around 72.90 today.																

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