

	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards							
USD/INR	72.7800	72.7900		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year	
Call %	3.40	3.45	Feb	7.25	3.64	9.25	4.64	Aug	212.00	5.42	214.00	5.48	EUR/USD	1.2116	1.2116	1.2122	1.2138	1.2162	1.2213	
SENSEX	Index	Change	Mar	37.00	4.31	39.00	4.55	Sep	241.00	5.35	243.00	5.39	USD/JPY	104.91	104.92	104.88	104.82	104.69	104.39	
	51727	0.38%	Apr	90.00	6.18	92.00	6.32	Oct	270.25	5.31	272.25	5.35	GBP/USD	1.3799	1.3801	1.3801	1.3804	1.3808	1.3821	
NIFTY	15221.40	0.32%	May	117.00	5.81	119.00	5.91	Nov	301.00	5.26	303.00	5.29	USD/CHF	0.8904	0.8904	0.8897	0.8882	0.8860	0.8810	
Gold (fut)	1820.45	-0.00348	Jun	149.00	5.58	151.00	5.65	Dec	331.00	5.22	333.00	5.25	AUD/USD	0.7739	0.7739	0.7740	0.7743	0.7745	0.7751	
WTI Oil (Fut)	57.78	-0.01	Jul	181.25	5.54	183.25	5.60	Jan	363.00	5.22	365.00	5.25	USDCAD	1.2733	1.2734	1.2730	1.2730	1.2729	1.2723	
													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	0.1123	-0.5800	-0.0722	0.0319	-0.8006	2.8650			
USD	0.1464	0.1560	0.1860	0.1940	0.2200	AAA	0.4551	0.3075	1.1310	0.7605	3 Month	0.1976	-0.5501	-0.0892	0.0496	-0.7592	2.9570			
						AA	1.2352	1.1223	1.9400	1.5681	6 Month	0.2084	-0.5419	-0.0522	0.0700	-0.7124	3.0580			
						A	2.9970	2.8504	2.7070	3.0308	12 Month	0.3036	-0.5004	0.0365	0.1210	-0.6038	3.3380			
Treasury yield (%)					Global Indices			Last	P.Close	% Chg	Swaps (%)									
Domestic		US			Dow Jones Fut			31316.00	31359.00	-0.14%		2 Year	3 Year	5 Year	10 Year					
90-d	3.3000	90-d	0.0431	S&P 500 Fut			3903.50	3912.00	-0.22%	MIBOR (INR)	4.0900	4.4263	5.0600	5.5035						
364-d	4.0420	364-d	0.0761	Nikkei 225			29520.07	29562.93	-0.14%	MIFOR (INR)	5.3700	5.6100	5.9450	6.3000						
2 yr	4.6300	2 yr	0.1091	FTSE 100			6528.72	6524.36	0.07%	LIBOR (\$)	0.2002	0.2824	0.5818	1.2250						
5yr	5.7690	5yr	0.4594	CAC 40			5669.82	5670.80	-0.02%	LIBOR (JPY)	-0.0538	-0.0525	-0.0300	0.0925						
10Yr	5.9640	10Yr	1.1565	DAX			14040.91	13932.97	0.77%	EURIBOR	-0.5195	-0.4950	-0.4090	-0.1290						
Spreads					USDINR stuck around 72.80.															
2yr - 1yr	0.59	10yr - 2yr	1.05	Trading was muted as many parts of Asia remained closed for the Chinese New Year holiday.																
10yr - 5yr	0.20	10yr - 5yr	0.70	The UK GDP data too did not have a major impact on the Pound.																

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