



	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	72.7825	72.7925		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.10	3.15	Feb	2.25	2.82	4.25	5.33	Aug	203.25	5.36	205.25	5.42	EUR/USD	1.2072	1.2075	1.2082	1.2096	1.2121	1.2171
	Index	Change	Mar	32.00	4.34	34.00	4.61	Sep	231.50	5.28	233.50	5.32	USD/JPY	105.93	105.93	105.91	105.82	105.73	105.42
SENSEX	51695.92	-0.78%	Apr	81.50	6.10	83.50	6.25	Oct	261.00	5.26	263.00	5.30	GBP/USD	1.3892	1.3893	1.3896	1.3899	1.3903	1.3916
NIFTY	15219.90	-0.61%	May	108.25	5.71	110.25	5.82	Nov	291.00	5.19	293.00	5.23	USD/CHF	0.8951	0.8951	0.8944	0.8928	0.8906	0.8857
Gold (fut)	1787.50	-0.00639	Jun	140.00	5.48	142.00	5.56	Dec	320.50	5.15	322.50	5.18	AUD/USD	0.7764	0.7764	0.7762	0.7768	0.7770	0.7775
WTI Oil (Fut)	60.40	0.01	Jul	172.50	5.47	174.50	5.54	Jan	352.00	5.15	354.00	5.18	USDCAD	1.2701	1.2701	1.2699	1.2699	1.2700	1.2700

											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	0.1083	-0.5763	-0.0673	0.0376	-0.8010	2.8650
USD	0.1530	0.1540	0.2010	0.1960	0.2400	AAA	0.3426	0.3690	1.1310	0.9855	3 Month	0.1886	-0.5471	-0.0850	0.0558	-0.7528	2.9570
						AA	1.1576	1.1502	1.9400	1.6905	6 Month	0.2026	-0.5351	-0.0497	0.0721	-0.7080	3.0580
						A	3.0053	2.8372	2.7070	3.0411	12 Month	0.3026	-0.4953	0.0402	0.1249	-0.6014	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.2750	90-d	0.0456	Dow Jones Fut			30243.00	30110.00	0.44%					
364-d	4.0380	364-d	0.0710	S&P 500 Fut			3786.38	3765.75	0.55%	MIBOR (INR)	4.1400	4.5502	5.1900	5.6520
2 yr	4.6070	2 yr	0.1170	Nikkei 225			28333.00	28091.05	0.86%	MIFOR (INR)	5.3900	5.6000	5.9500	6.2800
5yr	5.7770	5yr	0.5640	FTSE 100			6466.42	6407.46	0.92%	LIBOR (\$)	0.2151	0.3244	0.6895	1.3889
10Yr	6.0260	10Yr	1.2972	CAC 40			5461.68	5399.21	1.16%	LIBOR (JPY)	-0.0400	-0.0338	-0.0019	0.1350
				DAX			13622.02	13432.87	1.41%	EURIBOR	-0.5030	-0.4683	-0.3518	-0.0172

Spreads				USD/INR opened up today tracking strong greenback and selloff in local stocks. Spot holds above 72.80.										
2yr - 1yr	0.57	10yr - 2yr	1.18	Indian equities mainly dragged by banking, financial and IT sectors.										
10yr - 5yr	0.25	10yr - 5yr	0.73	U.S. Treasury yields hit one-year highs, lending support to the dollar but pressuring lofty valuations for stocks, as investors reckoned that a stimulus-fuelled global recovery will eventually raise inflation.										

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