

	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	74.4250	74.4350		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.25	3.30	Feb	2.00	2.45	4.00	4.90	Aug	159.00	4.12	162.00	4.20	EUR/USD	1.1783	1.1784	1.1790	1.1803	1.1830	1.1876
	Index	Change	Mar	26.00	3.54	29.00	3.95	Sep	185.00	4.18	188.00	4.25	USD/JPY	110.34	110.34	110.32	110.25	110.11	109.87
SENSEX	52833.99	1.22%	Apr	50.00	3.71	53.00	3.94	Oct	214.00	4.23	217.00	4.29	GBP/USD	1.3734	1.3738	1.3732	1.3735	1.3740	1.3737
NIFTY	15803.30	1.10%	May	76.00	3.92	79.00	4.08	Nov	254.00	4.50	257.00	4.55	USD/CHF	0.9185	0.9191	0.9179	0.9168	0.9143	0.9095
Gold (fut)	1796.90	-0.36%	Jun	102.50	3.96	105.50	4.07	Dec	283.50	4.50	286.50	4.55	AUD/USD	0.7366	0.7367	0.7364	0.7366	0.7372	0.7372
WTI Oil (Fut)	70.67	0.53%	Jul	130.00	4.03	133.00	4.13	Jan	312.00	4.51	315.00	4.56	USDCAD	1.2572	1.2573	1.2575	1.2577	1.2573	1.2578

											LIBOR (%)						
FRA (%)						Rupee Debt Market Spreads (%)						USD	EURO	JPY	GBP	CHF	AUD
	3X6	6/9	9X12	6X12	12X24	Rating	1 Year	2 Year		10 year	1 Month	0.0866	-0.5751	-0.0675	0.0525	-0.7996	2.8650
USD	0.1475	0.1730	0.1880	0.2070	0.4500	AAA	0.1145	0.2173		0.4727	3 Month	0.1379	-0.5589	-0.0768	0.0738	-0.7546	2.9570
						AA	1.0395	1.1698		1.2436	6 Month	0.1531	-0.5206	-0.0698	0.0938	-0.7172	3.0580
						A	2.9775	2.9983		2.8916	12 Month	0.2430	-0.4864	0.0422	0.1879	-0.6010	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.4100	90-d	0.0532	Dow Jones Fut			34747.00	34689.00	0.17%					
364-d	3.8810	364-d	0.0710	S&P 500 Fut			4357.12	4350.50	0.15%	MIBOR (INR)	4.2600	4.6508	5.2100	5.7482
2 yr	4.2570	2 yr	0.2098	Nikkei 225			27548.00	27388.16	0.58%	MIFOR (INR)	4.9300	5.3100	5.8300	6.4300
5yr	5.6370	5yr	0.7379	FTSE 100			6991.95	2998.28	133.20%	LIBOR (\$)	0.2922	0.4923	0.8104	1.2890
10Yr	6.1900	10Yr	1.2917	CAC 40			6504.51	6464.48	0.62%	LIBOR (JPY)	-0.0287	-0.0338	-0.0300	0.0388
				DAX			15560.70	15422.50	0.90%	EURIBOR	-0.4653	-0.4250	-0.3303	-0.0300

Spreads														
2yr - 1yr	0.38	10yr - 2yr	1.08	USDINR, after finding resistance around 75 on Spot, has slipped lower to 74.30 odd levels today. All eyes are on the ECB Policy meeting outcome tonight.										
10yr - 5yr	0.55	10yr - 5yr	0.55	The US Unemployment claims data too might add to the volatility towards the end of the week.										
				Safe havens are on backfoot basis revived investor sentiments looking at the corporate earnings reported in the past couple of days.										

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