



	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	72.8700	72.8800		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.10	3.15	Feb	12.00	4.01	14.00	4.67	Aug	215.75	5.38	217.75	5.43	EUR/USD	1.2106	1.2106	1.2109	1.2124	1.2151	1.2205
	Index	Change	Mar	42.00	4.38	44.00	4.59	Sep	244.00	5.29	246.00	5.33	USD/JPY	104.68	104.68	104.66	104.59	104.48	104.19
SENSEX	51741.23	0.76%	Apr	94.00	6.04	96.00	6.16	Oct	273.75	5.27	275.75	5.31	GBP/USD	1.3784	1.3784	1.3782	1.3786	1.3790	1.3804
NIFTY	15161.20	0.30%	May	121.50	5.74	123.50	5.84	Nov	303.75	5.21	305.75	5.24	USD/CHF	0.8943	0.8943	0.8936	0.8922	0.8899	0.8847
Gold (fut)	1845.00	0.00589	Jun	153.50	5.53	155.50	5.60	Dec	333.00	5.16	335.00	5.19	AUD/USD	0.7725	0.7725	0.7724	0.7728	0.7730	0.7735
WTI Oil (Fut)	58.16	0.00	Jul	185.50	5.50	187.50	5.56	Jan	364.00	5.15	366.00	5.18	USDCAD	1.2722	1.2723	1.2720	1.2720	1.2721	1.2719

											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	0.1205	-0.5793	-0.0515	0.0349	-0.7936	2.8650
USD	0.1464	0.1480	0.1880	0.1980	0.2300	AAA	0.4261	0.2537	1.1310	0.7463	3 Month	0.1954	-0.5379	-0.0908	0.0475	-0.7554	2.9570
						AA	1.2062	1.0685	1.9400	1.5539	6 Month	0.2075	-0.5391	-0.0588	0.0691	-0.7172	3.0580
						A	2.9680	2.7966	2.7070	3.0166	12 Month	0.3064	-0.4951	0.0363	0.1240	-0.6094	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.3400	90-d	0.0406	Dow Jones Fut			31267.00	31268.00	0.00%					
364-d	4.1080	364-d	0.0735	S&P 500 Fut			3906.75	3908.00	-0.03%	MIBOR (INR)	4.1500	4.5288	5.1200	5.5793
2 yr	4.6540	2 yr	0.1131	Nikkei 225			29505.93	29388.50	0.40%	MIFOR (INR)	5.3600	5.5900	5.8600	6.0700
5yr	5.8480	5yr	0.4752	FTSE 100			6522.52	6523.53	-0.02%	LIBOR (\$)	0.2048	0.2905	0.5957	1.2379
10Yr	6.0440	10Yr	1.1601	CAC 40			5688.02	5686.03	0.03%	LIBOR (JPY)	-0.0500	-0.0488	-0.0250	0.0950
				DAX			14012.90	14059.91	-0.33%	EURIBOR	-0.5135	-0.4860	-0.3980	-0.1180

Spreads				The Indian Rupee opened at 72.87 against the Dollar today and traded steady around 72.90. 72.80 has acted as a strong support recently and it is only the Dollar trend globally that shall decide the direction in USDINR going forward. With all the Covid-19 relief package developments in the U.S. and the 10 yr treasury yields rising there, Dollar remains strong globally ofcourse with small hits due to economic data releases.										
2yr - 1yr	0.55	10yr - 2yr	1.05											
10yr - 5yr	0.20	10yr - 5yr	0.68											

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