

	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	72.4075	72.4175		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.45	3.50	Feb	1.00	2.52	3.00	7.56	Aug	205.50	5.51	207.50	5.56	EUR/USD	1.2108	1.2108	1.2116	1.2131	1.2151	1.2204
	Index	Change	Mar	32.00	4.61	34.00	4.90	Sep	235.50	5.44	237.50	5.49	USD/JPY	105.78	105.78	105.74	105.68	105.58	105.29
SENSEX	50093.7	-1.56%	Apr	81.00	6.28	83.00	6.44	Oct	265.50	5.42	267.50	5.46	GBP/USD	1.3995	1.3996	1.3998	1.3998	1.4002	1.4013
NIFTY	14723.25	-1.73%	May	109.25	5.92	111.25	6.03	Nov	296.25	5.35	298.25	5.39	USD/CHF	0.9009	0.9010	0.9000	0.8987	0.8966	0.8917
Gold (fut)	1793.40	0.009	Jun	141.50	5.66	143.50	5.74	Dec	326.50	5.31	328.50	5.34	AUD/USD	0.7865	0.7866	0.7867	0.7868	0.7868	0.7867
WTI Oil (Fut)	59.67	0.0073	Jul	174.25	5.63	176.25	5.70	Jan	358.50	5.30	360.50	5.33	USDCAD	1.2644	1.2646	1.2644	1.2643	1.2646	1.2648

											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	0.1155	-0.5777	-0.0623	0.0438	-0.7922	2.8650
USD	0.1315	0.1380	0.1890	0.1920	0.2300	AAA	0.4034	0.4701	1.1310	1.0205	3 Month	0.1753	-0.5497	-0.0795	0.0605	-0.7556	2.9570
						AA	1.2184	1.2512	1.9400	1.7255	6 Month	0.1950	-0.5294	-0.0452	0.0790	-0.7064	3.0580
						A	3.0661	2.9383	2.7070	3.0761	12 Month	0.2865	-0.4933	0.0463	0.1324	-0.5906	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.1900	90-d	0.0330	Dow Jones Fut			31265.00	31433.00	-0.53%					
364-d	4.0400	364-d	0.0583	S&P 500 Fut			3872.00	3903.00	-0.79%	MIBOR (INR)	4.1400	4.5489	5.2000	5.7007
2 yr	4.7790	2 yr	0.1089	Nikkei 225			30156.03	30017.92	0.46%	MIFOR (INR)	5.3600	5.5700	5.9300	6.2700
5yr	5.8570	5yr	0.6017	FTSE 100			6589.08	6624.02	-0.53%	LIBOR (\$)	0.2030	0.3269	0.7344	1.4612
10Yr	6.1350	10Yr	1.3720	CAC 40			5731.58	5773.55	-0.73%	LIBOR (JPY)	-0.0275	-0.0180	-0.0170	0.1533
				DAX			13878.90	13993.23	-0.82%	EURIBOR	-0.4970	-0.4570	-0.3295	-0.0220

Spreads				USDINR slipped to 72.28 from its previous close of 72.65 on Spot, mainly because of the JSW Steel and PFC dollar-bond-related inflows. Earlier this month, JSW Steel raised \$1 billion to fund its acquisition of Bhushan Power and Steel and refinance old loans. PFC late last month raised \$500 million through the issuance of dollar-denominated bonds. However, USDINR pared some losses by afternoon trade on RBI's dollar-buying intervention and weak local stocks.										
2yr - 1yr	0.74	10yr - 2yr	1.26											
10yr - 5yr	0.28	10yr - 5yr	0.77											

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