

	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	72.6050	72.6150		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.15	3.20	Feb	6.50	3.63	8.50	4.75	Aug	211.50	5.45	213.50	5.51	EUR/USD	1.2138	1.2140	1.2144	1.2159	1.2182	1.2236
	Index	Change	Mar	36.00	4.31	38.00	4.55	Sep	241.00	5.38	243.00	5.43	USD/JPY	105.22	105.22	105.19	105.12	105.01	104.72
SENSEX	52145.02	1.17%	Apr	88.00	6.14	90.00	6.29	Oct	271.00	5.36	273.00	5.40	GBP/USD	1.3901	1.3902	1.3902	1.3905	1.3909	1.3922
NIFTY	15316.20	1.01%	May	115.50	5.81	117.50	5.91	Nov	301.00	5.29	303.00	5.33	USD/CHF	0.8909	0.8910	0.8902	0.8888	0.8866	0.8815
Gold (fut)	1819.55	-0.002	Jun	148.00	5.59	150.00	5.67	Dec	330.50	5.24	332.50	5.27	AUD/USD	0.7783	0.7783	0.7783	0.7786	0.7789	0.7796
WTI Oil (Fut)	60.70	0.02	Jul	180.50	5.57	182.50	5.63	Jan	362.50	5.24	364.50	5.27	USDCAD	1.2663	1.2664	1.2663	1.2662	1.2662	1.2661

											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	0.1074	-0.5803	-0.0742	0.0311	-0.8012	2.8650
USD	0.1460	0.1580	0.1900	0.1970	0.2300	AAA	0.4148	0.2660	1.1310	0.7456	3 Month	0.1938	-0.5504	-0.0862	0.0528	-0.7602	2.9570
						AA	1.1949	1.0808	1.9400	1.5532	6 Month	0.2008	-0.5427	-0.0512	0.0704	-0.7116	3.0580
						A	2.9567	2.8089	2.7070	3.0160	12 Month	0.2998	-0.5004	0.0348	0.1204	-0.6052	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.3000	90-d	0.0431	Dow Jones Fut			31540.00	31397.00	0.46%					
364-d	4.0820	364-d	0.0685	S&P 500 Fut			3945.00	3931.00	0.36%	MIBOR (INR)	4.1300	4.5336	5.1600	5.6269
2 yr	4.6320	2 yr	0.1130	Nikkei 225			30084.15	29520.07	1.91%	MIFOR (INR)	5.3600	5.5700	5.9000	6.2400
5yr	5.7560	5yr	0.4932	FTSE 100			6650.95	6589.79	0.93%	LIBOR (\$)	0.2060	0.3019	0.6346	1.2885
10Yr	6.0090	10Yr	1.2132	CAC 40			5750.13	5703.67	0.81%	LIBOR (JPY)	-0.0450	-0.0425	-0.0145	0.1163
				DAX			14088.65	14049.89	0.28%	EURIBOR	-0.5140	-0.4852	-0.3940	-0.0940

Spreads														
2yr - 1yr	0.55	10yr - 2yr	1.10	USDINR dipped to 72.60 on Spot today.										
10yr - 5yr	0.25	10yr - 5yr	0.72	Indian shares hit an all-time high today with financial stocks leading broad-based gains, as upbeat corporate earnings raised hopes of a faster economic recovery while buoyant global markets also supported risk sentiment.										
				Oil prices soared to their highest in about 13 months as fears of heightened tensions in the Middle East prompted fresh buying.										

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